

Beautiful Calculus

Copyright © 2001 Kevin Carmody

Power series	2
Area under the bell curve	3

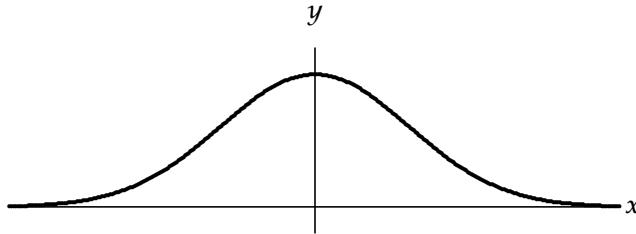
Power series

If $f^{(n)}(x)$ exist and $f(x) = \sum_{k=0}^{\infty} a_k x^k$, then

$$\begin{aligned}
 f^{(0)}(x) &= a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + \dots \text{ and } f^{(0)}(0) = a_0 \\
 f^{(1)}(x) &= a_1 + 2a_2 x + 3a_3 x^2 + 4a_4 x^3 + 5a_5 x^4 + \dots \text{ and } f^{(1)}(0) = a_1 \\
 f^{(2)}(x) &= 2a_2 + 2 \cdot 3a_3 x + 3 \cdot 4a_4 x^2 + 4 \cdot 5a_5 x^3 + \dots \text{ and } f^{(2)}(0) = 2a_2 \\
 f^{(3)}(x) &= 2 \cdot 3a_3 + 2 \cdot 3 \cdot 4a_4 x + 3 \cdot 4 \cdot 5a_5 x^2 + \dots \text{ and } f^{(3)}(0) = 2 \cdot 3a_3 \\
 f^{(4)}(x) &= 2 \cdot 3 \cdot 4a_4 + 2 \cdot 3 \cdot 4 \cdot 5a_5 x + \dots \text{ and } f^{(4)}(0) = 2 \cdot 3 \cdot 4a_4 \\
 f^{(5)}(x) &= 2 \cdot 3 \cdot 4 \cdot 5a_5 + \dots \text{ and } f^{(5)}(0) = 2 \cdot 3 \cdot 4 \cdot 5a_5
 \end{aligned}$$

Hence $a_k = \frac{f^{(k)}(0)}{k!}$ and $f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k$.

Area under the bell curve



$$\begin{aligned}
 \int_{-\infty}^{+\infty} e^{-x^2} dx &= \sqrt{\left(\int_{-\infty}^{+\infty} e^{-x^2} dx\right)^2} = \sqrt{\left(\int_{-\infty}^{+\infty} e^{-x^2} dx\right) \left(\int_{-\infty}^{+\infty} e^{-x^2} dx\right)} \\
 &= \sqrt{\left(\int_{-\infty}^{+\infty} e^{-x^2} dx\right) \left(\int_{-\infty}^{+\infty} e^{-y^2} dy\right)} = \sqrt{\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} e^{-x^2} e^{-y^2} dx dy} \\
 &= \sqrt{\int_{-\infty}^{+\infty} \int_{-\infty}^{+\infty} e^{-(x^2+y^2)} dx dy} = \sqrt{\int_0^{2\pi} \int_0^\infty e^{-r^2} r dr d\theta} \\
 &= \sqrt{\frac{1}{2} \int_0^{2\pi} \int_0^\infty e^{-r^2} 2r dr d\theta} = \sqrt{\frac{1}{2} \int_0^{2\pi} \int_0^\infty e^{-z} dz d\theta} \\
 &= \sqrt{\frac{1}{2} \int_0^{2\pi} -e^{-z} \Big|_0^\infty d\theta} = \sqrt{\frac{1}{2} \int_0^{2\pi} (-0 - (-1)) d\theta} \\
 &= \sqrt{\frac{1}{2} \int_0^{2\pi} d\theta} = \sqrt{\frac{1}{2} \theta \Big|_0^{2\pi}} = \sqrt{\frac{1}{2} 2\pi} = \sqrt{\pi}
 \end{aligned}$$

$$\int_{-u}^{+u} e^{-x^2} dx = \sqrt{\pi} - \frac{e^{-u^2}}{u + \frac{1}{2u + \frac{2}{u + \frac{3}{2u + \frac{4}{u + \frac{5}{2u + \frac{6}{u + \frac{7}{\ddots}}}}}}}}$$