

- b) The argument in (a) shows that if  $\sum_{n=1}^{\infty} a_n$  converges absolutely then  $\sum_{n=1}^{\infty} b_n$  converges and  $\sum_{n=1}^{\infty} b_n = \sum_{n=1}^{\infty} a_n$ . Now show that because  $\sum_{n=1}^{\infty} |a_n|$  converges,  $\sum_{n=1}^{\infty} |b_n|$  converges to  $\sum_{n=1}^{\infty} |a_n|$ .

**61. Unzipping absolutely convergent series.**

- a) Show that if  $\sum_{n=1}^{\infty} |a_n|$  converges and

$$b_n = \begin{cases} a_n & \text{if } a_n \geq 0 \\ 0 & \text{if } a_n < 0, \end{cases}$$

then  $\sum_{n=1}^{\infty} b_n$  converges.

- b) Use the results in (a) to show likewise that if  $\sum_{n=1}^{\infty} |a_n|$  converges and

$$c_n = \begin{cases} 0 & \text{if } a_n \geq 0 \\ a_n & \text{if } a_n < 0, \end{cases}$$

then  $\sum_{n=1}^{\infty} c_n$  converges.

In other words, if a series converges absolutely, its positive terms form a convergent series, and so do its negative terms. Furthermore,

$$\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{\infty} b_n + \sum_{n=1}^{\infty} c_n$$

because  $b_n = (a_n + |a_n|)/2$  and  $c_n = (a_n - |a_n|)/2$ .

- 62. What is wrong here:**

Multiply both sides of the alternating harmonic series

$$S = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} +$$

$$\frac{1}{7} - \frac{1}{8} + \frac{1}{9} - \frac{1}{10} + \frac{1}{11} - \frac{1}{12} + \dots$$

by 2 to get

$$2S = 2 - 1 +$$

$$\frac{2}{3} - \frac{1}{2} + \frac{2}{5} - \frac{1}{3} + \frac{2}{7} - \frac{1}{4} + \frac{2}{9} - \frac{1}{5} + \frac{2}{11} - \frac{1}{6} + \dots$$

Collect terms with the same denominator, as the arrows indicate, to arrive at

$$2S = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \dots$$

The series on the right-hand side of this equation is the series we started with. Therefore,  $2S = S$ , and dividing by  $S$  gives  $2 = 1$ . (Source: "Riemann's Rearrangement Theorem" by Stewart Galanor, *Mathematics Teacher*, Vol. 80, No. 8, 1987, pp. 675–81.)

- 63.** Draw a figure similar to Fig. 8.14 to illustrate the convergence of the series in Theorem 8 when  $N > 1$ .

## 8.8

## Power Series

Now that we can test infinite series for convergence we can study the infinite polynomials mentioned at the beginning of Section 8.3. We call these polynomials power series because they are defined as infinite series of powers of some variable, in our case  $x$ . Like polynomials, power series can be added, subtracted, multiplied, differentiated, and integrated to give new power series.

## Power Series and Convergence

We begin with the formal definition.

## Definition

A **power series about  $x = 0$**  is a series of the form

$$\sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + \dots + c_n x^n + \dots \quad (1)$$

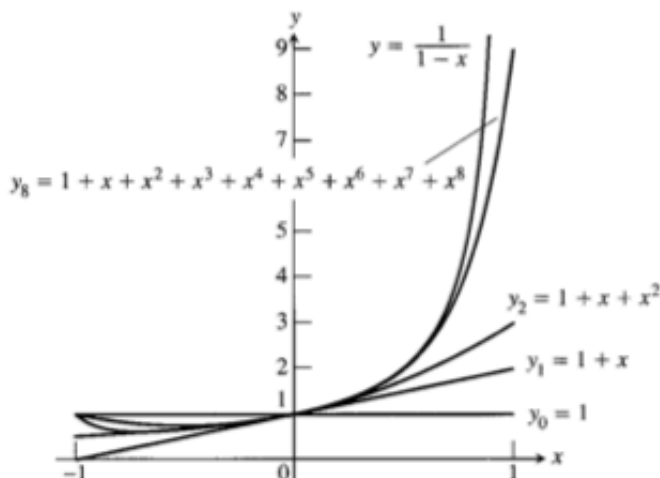
A **power series about  $x = a$**  is a series of the form

$$\sum_{n=0}^{\infty} c_n (x - a)^n = c_0 + c_1 (x - a) + c_2 (x - a)^2 + \dots + c_n (x - a)^n + \dots \quad (2)$$

in which the **center**  $a$  and the **coefficients**  $c_0, c_1, c_2, \dots, c_n, \dots$  are constants.

Equation (1) is the special case obtained by taking  $a = 0$  in Eq. (2).

**8.15** The graphs of  $f(x) = 1/(1-x)$  and four of its polynomial approximations (Example 1).



**EXAMPLE 1** Taking all the coefficients to be 1 in Eq. (1) gives the geometric power series

$$\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots + x^n + \cdots.$$

This is the geometric series with first term 1 and ratio  $x$ . It converges to  $1/(1-x)$  for  $|x| < 1$ . We express this fact by writing

$$\frac{1}{1-x} = 1 + x + x^2 + \cdots + x^n + \cdots, \quad -1 < x < 1. \quad (3)$$

□

Up to now, we have used Eq. (3) as a formula for the sum of the series on the right. We now change the focus: We think of the partial sums of the series on the right as polynomials  $P_n(x)$  that approximate the function on the left. For values of  $x$  near zero, we need take only a few terms of the series to get a good approximation. As we move toward  $x = 1$ , or  $-1$ , we must take more terms. Figure 8.15 shows the graphs of  $f(x) = 1/(1-x)$ , and the approximating polynomials  $y_n = P_n(x)$  for  $n = 0, 1, 2$ , and  $8$ .

**EXAMPLE 2** The power series

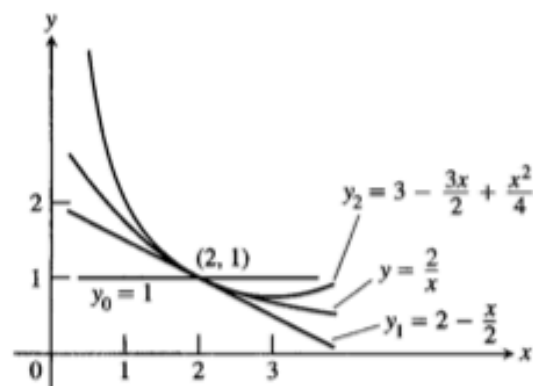
$$1 - \frac{1}{2}(x-2) + \frac{1}{4}(x-2)^2 + \cdots + \left(-\frac{1}{2}\right)^n (x-2)^n + \cdots \quad (4)$$

matches Eq. (2) with  $a = 2$ ,  $c_0 = 1$ ,  $c_1 = -1/2$ ,  $c_2 = 1/4$ ,  $\dots$ ,  $c_n = (-1/2)^n$ . This is a geometric series with first term 1 and ratio  $r = -\frac{x-2}{2}$ . The series converges for  $\left|\frac{x-2}{2}\right| < 1$  or  $0 < x < 4$ . The sum is

$$\frac{1}{1-r} = \frac{1}{1 + \frac{x-2}{2}} = \frac{2}{x},$$

so

$$\frac{2}{x} = 1 - \frac{(x-2)}{2} + \frac{(x-2)^2}{4} - \dots + \left(-\frac{1}{2}\right)^n (x-2)^n + \dots, \quad 0 < x < 4.$$



8.16 The graphs of  $f(x) = 2/x$  and its first three polynomial approximations (Example 2).

Series (4) generates useful polynomial approximations of  $f(x) = 2/x$  for values of  $x$  near 2:

$$P_0(x) = 1$$

$$P_1(x) = 1 - \frac{1}{2}(x-2) = 2 - \frac{x}{2}$$

$$P_2(x) = 1 - \frac{1}{2}(x-2) + \frac{1}{4}(x-2)^2 = 3 - \frac{3x}{2} + \frac{x^2}{4},$$

and so on (Fig. 8.16). □

**EXAMPLE 3** For what values of  $x$  do the following power series converge?

a)  $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots$

b)  $\sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{2n-1}}{2n-1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \dots$

c)  $\sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$

d)  $\sum_{n=0}^{\infty} n! x^n = 1 + x + 2!x^2 + 3!x^3 + \dots$

**Solution** Apply the Ratio Test to the series  $\sum |u_n|$ , where  $u_n$  is the  $n$ th term of the series in question.

a)  $\left| \frac{u_{n+1}}{u_n} \right| = \frac{n}{n+1}|x| \rightarrow |x|.$

The series converges absolutely for  $|x| < 1$ . It diverges if  $|x| > 1$  because the  $n$ th term does not converge to zero. At  $x = 1$ , we get the alternating harmonic series  $1 - 1/2 + 1/3 - 1/4 + \dots$ , which converges. At  $x = -1$  we get  $-1 - 1/2 - 1/3 - 1/4 - \dots$ , the negative of the harmonic series; it diverges. Series (a) converges for  $-1 < x \leq 1$  and diverges elsewhere.

b)  $\left| \frac{u_{n+1}}{u_n} \right| = \frac{2n-1}{2n+1}x^2 \rightarrow x^2.$

The series converges absolutely for  $x^2 < 1$ . It diverges for  $x^2 > 1$  because the  $n$ th term does not converge to zero. At  $x = 1$  the series becomes  $1 - 1/3 + 1/5 - 1/7 + \dots$ , which converges by the Alternating Series Theorem. It also converges at  $x = -1$  because it is again an alternating series that satisfies the conditions for convergence. The value at  $x = -1$  is the negative of the value at  $x = 1$ . Series (b) converges for  $-1 \leq x \leq 1$  and diverges elsewhere.

c)  $\left| \frac{u_{n+1}}{u_n} \right| = \left| \frac{x^{n+1}}{(n+1)!} \cdot \frac{n!}{x^n} \right| = \frac{|x|}{n+1} \rightarrow 0$  for every  $x$ .

The series converges absolutely for all  $x$ .

d)  $\left| \frac{u_{n+1}}{u_n} \right| = \left| \frac{(n+1)!x^{n+1}}{n!x^n} \right| = (n+1)|x| \rightarrow \infty$  unless  $x = 0$ .

The series diverges for all values of  $x$  except  $x = 0$ . □

Example 3 illustrates how we usually test a power series for convergence, and the possible results.

## How to Test a Power Series for Convergence

*Step 1: Use the Ratio Test (or  $n$ th-Root Test) to find the interval where the series converges absolutely. Ordinarily, this is an open interval*

$$|x - a| < R \quad \text{or} \quad a - R < x < a + R.$$

*Step 2: If the interval of absolute convergence is finite, test for convergence or divergence at each endpoint, as in Examples 3(a) and (b). Use a Comparison Test, the Integral Test, or the Alternating Series Test.*

*Step 3: If the interval of absolute convergence is  $a - R < x < a + R$ , the series diverges for  $|x - a| > R$  (it does not even converge conditionally), because the  $n$ th term does not approach zero for those values of  $x$ .*

---

To simplify the notation, Theorem 12 deals with the convergence of series of the form  $\sum a_n x^n$ . For series of the form  $\sum a_n (x - a)^n$  we can replace  $x - a$  by  $x'$  and apply the results to the series  $\sum a_n (x')^n$ .

---

## Theorem 12

### The Convergence Theorem for Power Series

$$\text{If } \sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + \cdots$$

converges for  $x = c \neq 0$ , then it converges absolutely for all  $|x| < |c|$ . If the series diverges for  $x = d$ , then it diverges for all  $|x| > |d|$ .

## The Radius and Interval of Convergence

The examples we have looked at, and the theorem we just proved, lead to the conclusion that a power series behaves in one of the following three ways.

### Possible Behavior of $\sum c_n(x - a)^n$

1. There is a positive number  $R$  such that the series diverges for  $|x - a| > R$  but converges absolutely for  $|x - a| < R$ . The series may or may not converge at either of the endpoints  $x = a - R$  and  $x = a + R$ .
2. The series converges absolutely for every  $x$  ( $R = \infty$ ).
3. The series converges at  $x = a$  and diverges elsewhere ( $R = 0$ ).

In case 1, the set of points at which the series converges is a finite interval, called the **interval of convergence**. We know from the examples that the interval can be open, half-open, or closed, depending on the particular series. But no matter which kind of interval it is,  $R$  is called the **radius of convergence** of the series, and  $a + R$  is the least upper bound of the set of points at which the series converges. The convergence is absolute at every point in the interior of the interval. If a power series converges absolutely for all values of  $x$ , we say that its **radius of convergence is infinite**. If it converges only at  $x = a$ , the **radius of convergence is zero**.

## Term-by-Term Differentiation

A theorem from advanced calculus says that a power series can be differentiated term by term at each interior point of its interval of convergence.

### A word of caution

Term-by-term differentiation might not work for other kinds of series. For example, the trigonometric series

$$\sum_{n=1}^{\infty} \frac{\sin(n!x)}{n^2}$$

converges for all  $x$ . But if we differentiate term by term we get the series

$$\sum_{n=1}^{\infty} \frac{n! \cos(n!x)}{n^2},$$

which diverges for all  $x$ .

### Theorem 13

#### The Term-by-Term Differentiation Theorem

If  $\sum c_n(x - a)^n$  converges for  $a - R < x < a + R$  for some  $R > 0$ , it defines a function  $f$ :

$$f(x) = \sum_{n=0}^{\infty} c_n(x - a)^n, \quad a - R < x < a + R.$$

Such a function  $f$  has derivatives of all orders inside the interval of convergence. We can obtain the derivatives by differentiating the original series term by term:

$$f'(x) = \sum_{n=1}^{\infty} n c_n (x - a)^{n-1}$$
$$f''(x) = \sum_{n=2}^{\infty} n(n-1) c_n (x - a)^{n-2},$$

and so on. Each of these derived series converges at every interior point of the interval of convergence of the original series.

**EXAMPLE 4** Find series for  $f'(x)$  and  $f''(x)$  if

$$\begin{aligned}f(x) &= \frac{1}{1-x} = 1 + x + x^2 + x^3 + x^4 + \cdots + x^n + \cdots \\ &= \sum_{n=0}^{\infty} x^n, \quad -1 < x < 1\end{aligned}$$

**Solution**

$$\begin{aligned}f'(x) &= \frac{1}{(1-x)^2} = 1 + 2x + 3x^2 + 4x^3 + \cdots + nx^{n-1} + \cdots \\ &= \sum_{n=1}^{\infty} nx^{n-1}, \quad -1 < x < 1\end{aligned}$$

$$\begin{aligned}f''(x) &= \frac{2}{(1-x)^3} = 2 + 6x + 12x^2 + \cdots + n(n-1)x^{n-2} + \cdots \\ &= \sum_{n=2}^{\infty} n(n-1)x^{n-2}, \quad -1 < x < 1\end{aligned}$$

□

## Term-by-Term Integration

Another advanced theorem states that a power series can be integrated term by term throughout its interval of convergence.

### Theorem 14

#### The Term-by-Term Integration Theorem

Suppose that

$$f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n$$

converges for  $a - R < x < a + R$  ( $R > 0$ ). Then

$$\sum_{n=0}^{\infty} c_n(x-a)^{n+1}/(n+1)$$

converges for  $a - R < x < a + R$  and

$$\int f(x) dx = \sum_{n=0}^{\infty} c_n \frac{(x-a)^{n+1}}{n+1} + C$$

for  $a - R < x < a + R$ .

### Theorem 15

#### The Series Multiplication Theorem for Power Series

If  $A(x) = \sum_{n=0}^{\infty} a_n x^n$  and  $B(x) = \sum_{n=0}^{\infty} b_n x^n$  converge absolutely for  $|x| < R$ , and

$$c_n = a_0 b_n + a_1 b_{n-1} + a_2 b_{n-2} + \cdots + a_{n-1} b_1 + a_n b_0 = \sum_{k=0}^n a_k b_{n-k},$$

then  $\sum_{n=0}^{\infty} c_n x^n$  converges absolutely to  $A(x)B(x)$  for  $|x| < R$ :

$$\left( \sum_{n=0}^{\infty} a_n x^n \right) \cdot \left( \sum_{n=0}^{\infty} b_n x^n \right) = \sum_{n=0}^{\infty} c_n x^n.$$

**EXAMPLE 7** Multiply the geometric series

$$\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots + x^n + \cdots = \frac{1}{1-x}, \quad \text{for } |x| < 1,$$

by itself to get a power series for  $1/(1-x)^2$ , for  $|x| < 1$ .

**Solution** Let

$$A(x) = \sum_{n=0}^{\infty} a_n x^n = 1 + x + x^2 + \cdots + x^n + \cdots = 1/(1-x)$$

$$B(x) = \sum_{n=0}^{\infty} b_n x^n = 1 + x + x^2 + \cdots + x^n + \cdots = 1/(1-x)$$

and

$$\begin{aligned} c_n &= \underbrace{a_0 b_n + a_1 b_{n-1} + \cdots + a_k b_{n-k} + \cdots + a_n b_0}_{n+1 \text{ terms}} \\ &= \underbrace{1 + 1 + \cdots + 1}_{n+1 \text{ ones}} = n + 1. \end{aligned}$$

Then, by the Series Multiplication Theorem,

$$\begin{aligned} A(x) \cdot B(x) &= \sum_{n=0}^{\infty} c_n x^n = \sum_{n=0}^{\infty} (n+1)x^n \\ &= 1 + 2x + 3x^2 + 4x^3 + \cdots + (n+1)x^n + \cdots \end{aligned}$$

is the series for  $1/(1-x)^2$ . The series all converge absolutely for  $|x| < 1$ .

Notice that Example 4 gives the same answer because

$$\frac{d}{dx} \left( \frac{1}{1-x} \right) = \frac{1}{(1-x)^2}.$$

□



## Taylor and Maclaurin Series

### Definitions

Let  $f$  be a function with derivatives of all orders throughout some interval containing  $a$  as an interior point. Then the **Taylor series generated by  $f$  at  $x = a$**  is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x-a)^k = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!} (x-a)^2 + \dots + \frac{f^{(n)}(a)}{n!} (x-a)^n + \dots$$

The **Maclaurin series generated by  $f$**  is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k = f(0) + f'(0)x + \frac{f''(0)}{2!} x^2 + \dots + \frac{f^{(n)}(0)}{n!} x^n + \dots,$$

the Taylor series generated by  $f$  at  $x = 0$ .

### Definition

Let  $f$  be a function with derivatives of order  $k$  for  $k = 1, 2, \dots, N$  in some interval containing  $a$  as an interior point. Then for any integer  $n$  from 0 through  $N$ , the **Taylor polynomial of order  $n$**  generated by  $f$  at  $x = a$  is the polynomial

$$P_n(x) = f(a) + f'(a)(x - a) + \frac{f''(a)}{2!}(x - a)^2 + \dots + \frac{f^{(k)}(a)}{k!}(x - a)^k + \dots + \frac{f^{(n)}(a)}{n!}(x - a)^n.$$

### Taylor's Theorem

If  $f$  and its first  $n$  derivatives  $f', f'', \dots, f^{(n)}$  are continuous on  $[a, b]$  or on  $[b, a]$ , and  $f^{(n)}$  is differentiable on  $(a, b)$  or on  $(b, a)$ , then there exists a number  $c$  between  $a$  and  $b$  such that

$$f(b) = f(a) + f'(a)(b-a) + \frac{f''(a)}{2!}(b-a)^2 + \dots \\ + \frac{f^{(n)}(a)}{n!}(b-a)^n + \frac{f^{(n+1)}(c)}{(n+1)!}(b-a)^{n+1}.$$

Taylor's theorem is a generalization of the Mean Value Theorem (Exercise 39). There is a proof of Taylor's theorem at the end of this section.

When we apply Taylor's theorem, we usually want to hold  $a$  fixed and treat  $b$  as an independent variable. Taylor's formula is easier to use in circumstances like these if we change  $b$  to  $x$ . Here is how the theorem reads with this change.

### Corollary to Taylor's Theorem

#### Taylor's Formula

If  $f$  has derivatives of all orders in an open interval  $I$  containing  $a$ , then for each positive integer  $n$  and for each  $x$  in  $I$ ,

$$f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots \\ + \frac{f^{(n)}(a)}{n!}(x-a)^n + R_n(x), \quad (1)$$

where

$$R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!}(x-a)^{n+1} \quad \text{for some } c \text{ between } a \text{ and } x. \quad (2)$$

When we state Taylor's theorem this way, it says that for each  $x$  in  $I$ ,

$$f(x) = P_n(x) + R_n(x).$$

Pause for a moment to think about how remarkable this equation is. For any value of  $n$  we want, the equation gives both a polynomial approximation of  $f$  of that order and a formula for the error involved in using that approximation over the interval  $I$ .

Equation (1) is called **Taylor's formula**. The function  $R_n(x)$  is called the **remainder of order  $n$**  or the **error term** for the approximation of  $f$  by  $P_n(x)$  over  $I$ . If  $R_n(x) \rightarrow 0$  as  $n \rightarrow \infty$  for all  $x$  in  $I$ , we say that the Taylor series generated by  $f$  at  $x = a$  **converges** to  $f$  on  $I$ , and we write

$$f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k.$$

**EXAMPLE 1**    *The Maclaurin series for  $e^x$*

Show that the Taylor series generated by  $f(x) = e^x$  at  $x = 0$  converges to  $f(x)$  for every real value of  $x$ .

**Solution** The function has derivatives of all orders throughout the interval  $I = (-\infty, \infty)$ . Equations (1) and (2) with  $f(x) = e^x$  and  $a = 0$  give

$$e^x = 1 + x + \frac{x^2}{2!} + \cdots + \frac{x^n}{n!} + R_n(x) \quad \begin{array}{l} \text{Polynomial from} \\ \text{Section 8.9,} \\ \text{Example 2} \end{array}$$

and

$$R_n(x) = \frac{e^c}{(n+1)!} x^{n+1} \quad \text{for some } c \text{ between } 0 \text{ and } x.$$

Since  $e^x$  is an increasing function of  $x$ ,  $e^c$  lies between  $e^0 = 1$  and  $e^x$ . When  $x$  is negative, so is  $c$ , and  $e^c < 1$ . When  $x$  is zero,  $e^x = 1$  and  $R_n(x) = 0$ . When  $x$  is positive, so is  $c$ , and  $e^c < e^x$ . Thus,

$$|R_n(x)| \leq \frac{|x|^{n+1}}{(n+1)!} \quad \text{when } x \leq 0,$$

and

$$|R_n(x)| < e^x \frac{x^{n+1}}{(n+1)!} \quad \text{when } x > 0.$$

Finally, because

$$\lim_{n \rightarrow \infty} \frac{x^{n+1}}{(n+1)!} = 0 \quad \text{for every } x, \quad \text{Section 8.2}$$

$\lim_{n \rightarrow \infty} R_n(x) = 0$ , and the series converges to  $e^x$  for every  $x$ .

$$e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!} = 1 + x + \frac{x^2}{2!} + \cdots + \frac{x^k}{k!} + \cdots.$$

□

## Estimating the Remainder

It is often possible to estimate  $R_n(x)$  as we did in Example 1. This method of estimation is so convenient that we state it as a theorem for future reference.

### Theorem 17

#### The Remainder Estimation Theorem

If there are positive constants  $M$  and  $r$  such that  $|f^{(n+1)}(t)| \leq Mr^{n+1}$  for all  $t$  between  $a$  and  $x$ , inclusive, then the remainder term  $R_n(x)$  in Taylor's theorem satisfies the inequality

$$|R_n(x)| \leq M \frac{r^{n+1} |x - a|^{n+1}}{(n+1)!}.$$

If these conditions hold for every  $n$  and all the other conditions of Taylor's theorem are satisfied by  $f$ , then the series converges to  $f(x)$ .

## **Applications of Power Series**

**EXAMPLE 3** Solve the initial value problem

$$y' - y = x, \quad y(0) = 1.$$

**Solution** We assume that there is a solution of the form

$$y = a_0 + a_1x + a_2x^2 + \cdots + a_{n-1}x^{n-1} + a_nx^n + \cdots. \quad (3)$$

Our goal is to find values for the coefficients  $a_k$  that make the series and its first derivative

$$y' = a_1 + 2a_2x + 3a_3x^2 + \cdots + na_nx^{n-1} + \cdots \quad (4)$$

satisfy the given differential equation and initial condition. The series  $y' - y$  is the difference of the series in Eqs. (3) and (4):

$$\begin{aligned} y' - y &= (a_1 - a_0) + (2a_2 - a_1)x + (3a_3 - a_2)x^2 + \cdots \\ &\quad + (na_n - a_{n-1})x^{n-1} + \cdots. \end{aligned} \quad (5)$$

If  $y$  is to satisfy the equation  $y' - y = x$ , the series in (5) must equal  $x$ . Since power series representations are unique, as you saw if you did Exercise 45 in Section 8.8, the coefficients in Eq. (5) must satisfy the equations

$$\begin{array}{ll} a_1 - a_0 = 0 & \text{Constant terms} \\ 2a_2 - a_1 = 1 & \text{Coefficients of } x \\ 3a_3 - a_2 = 0 & \text{Coefficients of } x^2 \\ \vdots & \vdots \\ na_n - a_{n-1} = 0 & \text{Coefficients of } x^{n-1} \\ \vdots & \vdots \end{array}$$

We can also see from Eq. (3) that  $y = a_0$  when  $x = 0$ , so that  $a_0 = 1$  (this being the initial condition). Putting it all together, we have

$$\begin{aligned} a_0 &= 1, & a_1 &= a_0 = 1, & a_2 &= \frac{1 + a_1}{2} = \frac{1 + 1}{2} = \frac{2}{2}, \\ a_3 &= \frac{a_2}{3} = \frac{2}{3 \cdot 2} = \frac{2}{3!}, & \cdots, & & a_n &= \frac{a_{n-1}}{n} = \frac{2}{n!}, \quad \cdots \end{aligned}$$

Substituting these coefficient values into the equation for  $y$  (Eq. 3) gives

$$\begin{aligned} y &= 1 + x + 2 \cdot \frac{x^2}{2!} + 2 \cdot \frac{x^3}{3!} + \cdots + 2 \cdot \frac{x^n}{n!} + \cdots \\ &= 1 + x + 2 \underbrace{\left( \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots + \frac{x^n}{n!} + \cdots \right)}_{\text{the Maclaurin series for } e^x - 1 - x} \\ &= 1 + x + 2(e^x - 1 - x) = 2e^x - 1 - x. \end{aligned}$$

The solution of the initial value problem is  $y = 2e^x - 1 - x$ .

As a check, we see that

$$y(0) = 2e^0 - 1 - 0 = 2 - 1 = 1$$