Math 309 SpringSummer 2017 Mathematical Methods for Electrical Engineers



The Binomial Series

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The following expansion is known as the binomial series:

Theorem. Let α be any complex number that is not a nonnegative integer. Define the binomial coefficients

$$\binom{\alpha}{n} = \begin{cases} \frac{\alpha(\alpha - 1) \cdots (\alpha - n + 1)}{n!}, & \text{for } n \ge 1, \\ 1, & \text{for } n = 0. \end{cases}$$

The binomial series

$$\sum_{n=0}^{\infty} \binom{\alpha}{n} z^n \tag{*}$$

has radius of convergence R = 1, it converges absolutely if |z| < 1, and it diverges if |z| > 1.

On the circle of convergence |z| = 1, we have

- (i) If $Re(\alpha) > 0$ and |z| = 1, then (*) converges absolutely.
- (ii) If $-1 < \text{Re}(\alpha) \le 0$ and z = -1, then (*) diverges.
- (iii) If $-1 < \text{Re}(\alpha) \le 0$ and $0 < \delta < 2$, then (*) converges uniformly on

$$\{z \in \mathbb{C} : |z| \le 1, |1+z| \ge \delta\}.$$

The convergence is not absolute if |z| = 1.

(iv) If $Re(\alpha) \leq -1$ and |z| = 1, then (*) diverges.

Finally, in all cases for which (*) converges, we have

$$(1+z)^{\alpha} = \sum_{n=0}^{\infty} {\alpha \choose n} z^n, \tag{**}$$

where

$$(1+z)^{\alpha} = e^{\alpha \text{Log}(1+z)}$$

is the principal value of $(1+z)^{\alpha}$ if $z \neq -1$ and $0^{\alpha} = 0$ (recall $\alpha \neq 0$).

Proof. We show only that the series converges to $(1+z)^{\alpha}$ for all z in the open disk |z| < 1, the remainder of the proof can be found in the text An Introduction to Classical Real Analysis, by Karl R. Stromberg.

For $n \geq 0$, let

$$a_n = \left| \binom{\alpha}{n} z^n \right|,$$

then

$$\lim_{n\to\infty}\frac{a_{n+1}}{a_n}=\lim_{n\to\infty}\left|\frac{\binom{\alpha}{n+1}}{\binom{\alpha}{n}}z\right|=\lim_{n\to\infty}\frac{n-\alpha}{n+1}|z|=|z|,$$

and by the ratio test, the series converges absolutely for |z| < 1.

Now define the function g on the disk |z| < 1 as follows,

$$g(z) = \sum_{n=0}^{\infty} {\alpha \choose n} z^n, \quad |z| < 1,$$

differentiating, we have

$$g'(z) = \sum_{n=1}^{\infty} n \binom{\alpha}{n} z^{n-1} = \alpha \sum_{n=1}^{\infty} \binom{\alpha-1}{n-1} z^{n-1},$$

so that

$$(1+z)g'(z) = \alpha \sum_{n=1}^{\infty} {\alpha-1 \choose n-1} z^{n-1} + \alpha \sum_{n=1}^{\infty} {\alpha-1 \choose n-1} z^n$$

$$= \alpha \sum_{n=0}^{\infty} {\alpha-1 \choose n} z^n + \alpha \sum_{n=1}^{\infty} {\alpha-1 \choose n-1} z^n$$

$$= \alpha \left[1 + \sum_{n=1}^{\infty} \left\{ {\alpha-1 \choose n} + {\alpha-1 \choose n-1} \right\} z^n \right]$$

$$= \alpha \left[1 + \sum_{n=1}^{\infty} {\alpha \choose n} z^n \right]$$

$$= \alpha g(z),$$

that is,

$$g'(z) = \frac{\alpha g(z)}{1+z}$$

for |z| < 1.

Now define

$$h(z) = \frac{g(z)}{(1+z)^{\alpha}}$$

for |z| < 1, where we use the principal value of the logarithmic function for the power, then

$$h'(z) = \frac{g'(z)}{(1+z)^{\alpha}} - \frac{\alpha g(z)}{(1+z)^{\alpha+1}} = \frac{\alpha g(z)}{(1+z)^{\alpha+1}} - \frac{\alpha g(z)}{(1+z)^{\alpha+1}} = 0$$

for all |z| < 1, so that h(z) is constant on the disk |z| < 1.

Since h(0) = 1, then h(z) = 1 for all |z| < 1, that is,

$$(1+z)^{\alpha} = g(z) = \sum_{n=0}^{\infty} {\alpha \choose n} z^n$$

for |z| < 1.