# O1 History of Mathematics Lecture VII Infinite series

Monday 29th October 2018 (Week 4)

## Summary

- A non-Western prelude
- Newton and the Binomial Theorem
- Other 17th century discoveries
- Ideas of convergence
- Much 18th century progress: power series
- ▶ Doubts and more on convergence

#### The Kerala School

Flourished in Southern India from the 14th to the 16th centuries, working on mathematical and astronomical problems

Names associated with the school: Narayana Pandita, Madhava of Sangamagrama, Vatasseri Parameshvara Nambudiri, Kelallur Nilakantha Somayaji, Jyeṣṭhadeva, Achyuta Pisharati, Melpathur Narayana Bhattathiri, Achyutha Pisharodi, Narayana Bhattathiri

Treatises on arithmetic, algebra, geometry, inc. methods for approximation of roots of equations, discussion of magic squares, infinite series, . . .

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## Tantrasamgraha (1501)

Completed by Kelallur Nilakantha Somayaji (1444–1544) in 1501; concerns astronomical computations



#### Keralan series

Infinite series for trigonometric functions appear in Sanskrit verse in an anonymous commentary on the *Tantrasamgraha*, entitled the *Tantrasamgraha-vyakhya*, of c. 1530:

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इष्टज्यात्रिज्ययोर्घातात् कोटचाप्तं प्रथमं फलम् । ज्यावर्गं गुणकं कृत्वा कोटिवर्गं च हारकम् ॥ प्रथमादिफलेभ्योऽथ नेया फलतितर्मुहुः । एकत्रचाद्योज संख्याभिभँक्ते ब्वेतेष्वनुक्रमात् ॥ स्रोजानां संयुतेस्त्यक्त्वा युग्मयोगं धनुभँवेत् । दोःकोटचोरल्पमेवेह कल्पनीयमिह स्मृतम् । लब्धीनामवसानं स्यान्नान्यथापि मुहुः कृते ॥
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Proof supplied by Jyesthadeva in his Yuktibhāṣā (1530)

#### Keralan series

From the Tantrasamgraha-vyakhya:

The product of the given Sine and the radius divided by the Cosine is the first result. From the first, [and then, second, third] etc., results obtain [successively] a sequence of results by taking repeatedly the square of the Sine as the multiplier and the square of the Cosine as the divisor. Divide [the above results] in order by the odd numbers one, three, etc. [to get the full sequence of terms]. From the sum of the odd terms, subtract the sum of the even terms. [The results] become the arc. In this connection, it is laid down that the [Sine of the] arc or [that of] its complement, which ever is smaller, should be taken here [as the given Sine]; otherwise, the terms obtained by the [above] repeated process will not tend to the vanishing magnitude.

Modern interpretation:

$$R\theta = \frac{R(R\sin\theta)^{1}}{1(R\cos\theta)^{1}} - \frac{R(R\sin\theta)^{3}}{3(R\cos\theta)^{3}} + \frac{R(R\sin\theta)^{5}}{5(R\cos\theta)^{5}} - \cdots \quad (R\sin\theta < R\cos\theta)$$

#### Keralan series

But these results were unknown in the West until the 1830s

As we will see, the series for arctan was reproduced independently in Scotland in the 1670s

( 509 )

XXXIII. On the Hindú Quadrature of the Circle, and the infinite Series of the proportion of the circumference to the diameter exhibited in the four Sistra, the Tantes Sangraham, Yucil Bahishi, Carana Paelanti, and Sarianamida. By Cuanasa M. Warsa, Esq., of the Hon. East-India Company's Civil Service on the Madras Estoblishment.

(Communicated by the Madras Literary Society and Auxiliary
Royal Asiatic Society.)

Read the 15th of December 1832.

Arau\*arra, who flourished in the beginning of the thirty-seventh century of the Gil Yuga, \*o dish flour thousand nine hundred and twenty years have passed, has in his work, the dryad\*hatiyam, in which he mentions the period of his birth, chiblied the proportion of the district to the circumference of the circle as 20000 to 62830, in the following

Chaturadkicam satamaski agunandudshashlistatká sakasránám Anutadwana vishcambkasnásannó vritta parináhak.†

#### Which is thus translated:

- " The product of one hundred increased by four and multiplied by eight, added to 
  sixty and two thousands, is the circumference of a circle whose diameter is twice ten 
  thousand."
- The author of the Lilianti, who lived six centuries after Annaharta, states the proportion as 7 to 22, which, he adds, is sufficiently exact for common purposes. As a more correct or precise circumference, he proposes that the diameter be multiplied by 5927, and the product divided by 1200; the quotient will be a very precise circumference. This proportion is the same with that of Annaharta, which is less correct than the

<sup>.</sup> Or the sixth century of the Christian era.

<sup>†</sup> This verse is in the variety of the Argaerittam measure, called Figure 3 U  $_{2}$ 

#### Infinite series 1600–1900: an overview

#### Lecture VII:

- ▶ mid-late 17th century: many discoveries
- early 18th century: much progress
- later 18th century: doubts and questions

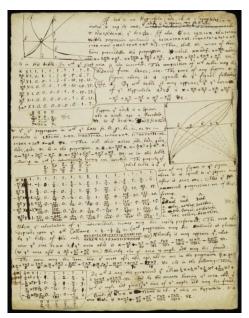
#### Lecture VIII:

- early 19th century: Fourier series
- early 19th century: convergence better understood

#### Newton and the general binomial theorem

CUL Add. MS 3958.3, f. 72

(See lecture IV)



# Recall: Newton's integration of $(1+x)^{-1}$

	$(1+x)^{-1}$	$(1+x)^0$	$(1+x)^1$	$(1+x)^2$	$(1+x)^3$	$(1+x)^4$	
x	1	1	1	1	1	1	
$\frac{x^2}{2}$	-1	0	1	2	3	4	
$\frac{x^3}{3}$	1	0	0	1	3	6	
$\frac{x^4}{4}$	-1	0	0	0	1	4	
x <sup>5</sup> 5	1	0	0	0	0	1	
:	:	:	:	:	:	:	·

The entry in the row labelled  $\frac{x^m}{m}$  and the column labelled  $(1+x)^n$  is the coefficient of  $\frac{x^m}{m}$  in  $\int (1+x)^n dx$ . (NB.

Newton did not use the notation  $\int (1+x)^n dx$ .)

## Newton's method of extrapolation

In fact, this method extends easily to any integer n

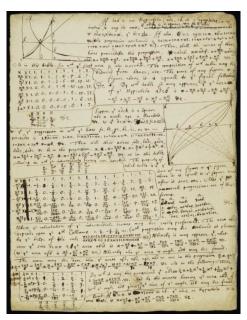
Newton's explanation:

The property of which table is  $y^t$   $y^e$  sum of any figure and  $y^e$  figure above it is equal to  $y^e$  figure next after it save one. Also  $y^e$  numerall progressions are of these forms.

(See: Mathematics emerging, §8.1.1.)

# Newton and the general binomial theorem

CUL Add. MS 3958.3, f. 72



# Newton's method of interpolation

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- 27 x -1 1. 0. 4. 0 1. 0. 1. 36. 4. 105. 10. 16. 20. 1. 20. 1. 15. 10. 16. 20. 1
- 211 Xe -1. 65 0. 165 0 366. 0. 366. 0 766. 0. 636. 1. 693. 6. 6
13 X 1. 231 0945 0. 1024 0. 1024 0 . 1024 0 . 1024 . 0 . 1024 . 0 . 1024 . 0
13 1024 46080 1024 intermediate termes may bee so

# Newton's method of interpolation

	$(1-x^2)^{-1}$	$(1-x^2)^{-\frac{1}{2}}$	$(1-x^2)^0$	$(1-x^2)^{\frac{1}{2}}$	$(1-x^2)^1$	$(1-x^2)^{\frac{3}{2}}$	$(1-x^2)^2$	
х	1	1	1	1	1	1	1	
$-\frac{x^3}{3}$	-1	$-\frac{1}{2}$	0	$\frac{1}{2}$	1	$\frac{3}{2}$	2	
x <sup>5</sup> 5	1	3 - 8	0	$-\frac{1}{8}$	0	3 - 8	1	
$-\frac{x^7}{7}$	-1	$-\frac{5}{16}$	0	3 48	0	$-\frac{1}{16}$	0	
$\frac{x^9}{9}$	1	35 128	0	$-\frac{15}{384}$	0	3 128	0	
:	:	:	:	:	:	:	:	٠

The entry in the row labelled  $\pm \frac{x^m}{m}$  and the column labelled  $(1-x^2)^n$  is the coefficient of  $\pm \frac{x^m}{m}$  in  $\int (1-x^2)^n dx$ .

(NB: possible slips in the last two rows of the original table)

## Newton's method of interpolation

Can fill in some initial values by other methods

Newton applied the formula

$$\binom{n}{k} = \frac{n(n-1)(n-2)\cdots(n-k+1)}{k!}$$

to fractional n, so that

$$\binom{1/2}{1} = \frac{1}{2}, \quad \binom{1/2}{2} = \frac{1/2(1/2 - 1)}{2!} = -\frac{1}{8}$$

and so on

## Newton's and the general binomial theorem

Newton went on to extend this method to other fractional powers, and also to  $(a + bx)^n$ , thereby convincing himself of the truth of the general binomial theorem — but this was not proved until the 19th century

On Newton and the binomial theorem, see https://www.youtube.com/watch?v=xv\_PWwdDWDk

#### One more table

The table at the bottom of the page gives the interpolations for  $(1+x)^n$  for half-integer n



# Further discoveries by Newton

By further interpolations and integrations (based on strong geometric intuition) Newton found further series for:

- $(1+x)^{p/q}$
- ▶ log, antilog
- sin, tan, ... (NB: cosine was not yet much in use)
- arcsin, arctan, ...

(See: Mathematics emerging, §§8.1.2–8.1.3.)

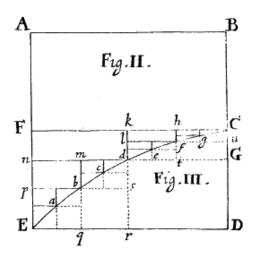
#### Newton on the move from finite to infinite series

And whatever common analysis performs by equations made up of a finite number of terms (whenever it may be possible), this method may always perform by infinite equations: in consequence, I have never hesitated to bestow on it also the name of analysis.

(De analysi, 1669; Derek T. Whiteside, The mathematical papers of Isaac Newton, CUP, 1967–1981, vol. II, p. 241)

# Other 17th-century discoveries (1a)

Brouncker, c. 1655, published 1668: area under the hyperbola given by  $\frac{1}{1 \times 2} + \frac{1}{3 \times 4} + \frac{1}{5 \times 6} + \cdots$ 

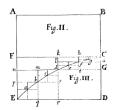


# Other 17th-century discoveries (1b)

I fay ABCdEA = 
$$\frac{1}{1 \times 2} + \frac{1}{3 \times 4} + \frac{1}{5 \times 6} + \frac{1}{7 \times 8} + \frac{1}{9 \times 10} &c.$$

EdCDE =  $\frac{1}{2 \times 3} + \frac{1}{4 \times 5} + \frac{1}{6 \times 7} + \frac{1}{8 \times 9} + \frac{1}{10 \times 11} &c.$ 

EdCyE =  $\frac{1}{2 \times 3 \times 4} + \frac{1}{4 \times 5 \times 6} + \frac{1}{6 \times 7 \times 8} + \frac{1}{8 \times 9 \times 10} &c.$ 



(647)

And that therefore in the first feries balf the first term is greater than the sum of the two next, and half this sum of the second and third greater than the sum of the sour next, and half the sum of those sour greater than the sum of the next eight, &c. in infinitum. For  $\frac{1}{2}dD = br + bn$ ; but bn > fG, therefore  $\frac{1}{2}dD > br + fG$ , &c. And in the second series half the sum is less then the sum of the two next, and half this sum less then the sum of the sour next, &c. in infinitum.

That the first feries are the even terms, viz. the  $2^d$ ,  $4^h$ ,  $6^h$ ,  $8^h$ ,  $10^h$ ,  $6^c$ , and the fecond, the odd, viz. the  $1^a$ ,  $3^a$ ,  $5^h$ ,  $7^h$ ,  $9^h$ ,  $6^c$ , of the following series, viz.  $\frac{1}{12}$ ,  $\frac{1}{12}$ 

ning, and 1 the fum of the rest to the end.

That - of the first terme in the third series is less than the sum of the two next, and a quarter of this sum, less than the sum of the sour next, and one sourth of this last sum less than the next eight, I thus demonstrate.

Let a the 3" or last number of any term of the first Column, viz of Divisors,

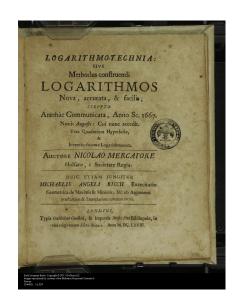
:

# Other 17th-century discoveries (2)

Mercator's series (1668), found by long division:

$$\frac{1}{1+a} = 1 - a + aa - a^3 + a^4 \, (\&c.)$$

Gives rise to series for log



# Other 17th-century discoveries (3)



James Gregory (1671):

- general binomial expansion
- series for tan, sec, and others, including

$$\theta = \tan \theta - \frac{1}{2} \tan^3 \theta + \frac{1}{5} \tan^5 \theta - \cdots$$
 for  $-\frac{\pi}{4} \le \theta \le \frac{\pi}{4}$ 

Gregory to Collins, 23rd November 1670:

I suppose these series I send here enclosed, may have some affinity with those inventions you advertise me that Mr. Newton had discovered.

(On Gregory's work, see: Mathematics emerging, §8.1.4.)

# Other 17th-century discoveries (4)

Gottfried Wilhelm Leibniz (1675):

The area of a circle with unit diameter is given by

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \frac{1}{11} + \&c.$$

The error in the sum is successively less than  $\frac{1}{3}$ ,  $\frac{1}{5}$ ,  $\frac{1}{7}$ , etc.

Therefore the series as a whole contains all approximations at once, or values greater than correct and less than correct: for according to how far it is understood to be continued, the error will be smaller than a given fraction, and therefore also less than any given quantity. Therefore the series as a whole expresses the exact value.

(See: Mathematics emerging, §8.3.)

# Series in the 17th century: 'convergence'

John Wallis (1656), Arithmetica infinitorum:

$$\Box = \frac{4}{\pi} = \frac{3 \times 3 \times 5 \times 5 \times 7 \times 7 \times \cdots}{2 \times 4 \times 4 \times 6 \times 6 \times 8 \times \cdots}$$

(Determined that

$$\square > \sqrt{\frac{3}{2}}, \quad \square < \frac{3}{2}\sqrt{\frac{3}{4}}, \quad \square > \left(\frac{3\times 3}{2\times 4}\right)\sqrt{\frac{5}{4}},$$

and so on)

Brouncker (1668): grouping of terms

Leibniz (1675): 'alternating' series

## Power series in the 17th century

Power series (infinite polynomials):

- enabled term-by-term integration for difficult quadratures;
- helped establish sine, log, ... as 'functions' (transcendental);
- encouraged a move from geometric to algebraic descriptions;
- for Newton (and others) inextricably linked with calculus.

Power series rank with calculus as a major advance of the 17th century

#### Calculus and series combined

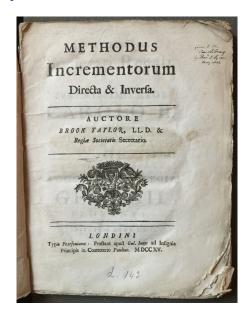
Newton's treatise of 1671, published 1736

THE METHOD of FLUXIONS INFINITE SERIES; WITHITS Application to the Geometry of CURVE-LINES. By the INVENTOR Sir ISAAC NEWTON, Kt. Late Prefident of the Royal Society. Translated from the AUTHOR's LATIN ORIGINAL not yet made publick. To which is fubioin'd. A PERPETUAL COMMENT upon the whole Work, Confilling of Annotations, Illustrations, and Supplements, In order to make this Treatife A compleat Institution for the use of LEARNERS. By JOHN COLSON, M. A. and F. R. S. Mafter of Sir Joseph Williamson's free Mathematical-School at Rochefter. LONDON: Printed by HENRY WOODFALL; And Sold by JOHN NOURSE, at the Lamb without Temple-Ray. M.DCC.XXXVI

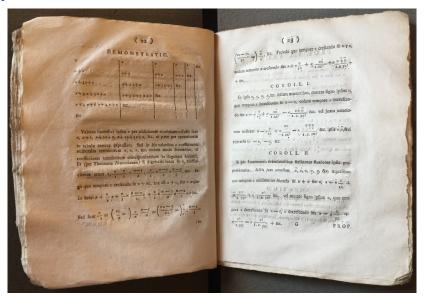
# Move on to the 18th century

#### Eighteenth century:

- as in 17th century, much progress;
- also many questions and doubts



Brook Taylor, The method of direct and inverse increments (1715)



(See: Mathematics emerging, §8.2.1.)

Taylor denoted a small change in x by  $\dot{x}$  (our  $\delta x$ ), a small change in  $\dot{x}$  by  $\dot{x}$  (our  $\delta(\delta x)$ ), and so on

Dependent variable x; independent variable z increases uniformly with time

x increases to  $x + \delta x$  in time  $\delta t$ ; after a further interval of  $\delta t$ , x has become  $x + \delta x + \delta (x + \delta x) = x + 2\delta x + \delta (\delta x)$ ; continuing:

$$x + \frac{n}{1}\delta x + \frac{n(n-1)}{1\cdot 2}\delta(\delta x) + \frac{n(n-1)(n-2)}{1\cdot 2\cdot 3}\delta(\delta(\delta x)) + \cdots$$

$$=x+\delta x\frac{n\delta z}{1\delta z}+\delta(\delta x)\frac{n\delta z(n-1)\delta z}{1\cdot 2\cdot (\delta z)^2}+\delta(\delta(\delta x))\frac{n\delta z(n-1)\delta z(n-2)\delta z}{1\cdot 2\cdot 3(\delta z)^3}+\cdots$$

$$x + \delta x \frac{n\delta z}{1\delta z} + \delta(\delta x) \frac{n\delta z(n-1)\delta z}{1 \cdot 2 \cdot (\delta z)^2} + \delta(\delta(\delta x)) \frac{n\delta z(n-1)\delta z(n-2)\delta z}{1 \cdot 2 \cdot 3(\delta z)^3} + \cdots$$

#### Assumptions:

- $(n-k)\delta z \approx n\delta z$ , since  $\delta z$  is small, so replace each  $(n-k)\delta z$  by v, a constant
- $\delta x \propto \dot{x}$  and  $\delta z \propto \dot{z}$ , so in each case the former can be replaced by the latter

In essence (in modern terms): 
$$\frac{\delta x}{\delta z} \rightarrow \frac{dx}{dz}$$
,  $\frac{\delta(\delta x)}{(\delta z)^2} \rightarrow \frac{d^2x}{dz^2}$ , and so on

Again in modern terms, we arrive at:

$$x + \frac{dx}{dz}v + \frac{d^2x}{dz^2} \frac{v^2}{1 \cdot 2} + \frac{d^3x}{dz^3} \frac{v^3}{1 \cdot 2 \cdot 3} + \cdots$$

Cf. Taylor's notation in *Mathematics Emerging*, §8.1.2

# Maclaurin's Treatise of fluxions, vol. II, p. 610

610 Of the inverse method of Fluxions. Book II.

ties multiplied by k+1  $x^2+m$   $x^{2m}$  &c. raifed to a power of any exponent k. De quadrat. eurrar. prop. 5. &c. 75t. The following theorem is likewise of great use in this doctrine. Suppose that y is any quantity that can be expressed by a feries of this form  $A + Bz + Cz^2 + Dz^3 + &c$ , where A, B, C, &c, reprefent invariable coefficients as usual, any of which may be supposed to vanish. When z vanishes, let E be the value of y, and let E, E, E, &c. be then the respective values of y, y, y, &c. z being supposed to flow uniformly. &c. the law of the continuation of which feries is manifest. For fince y = A + Bz + Cz' + Dz' + &c. it follows that when z = 0, A is equal to y; but (by the supposition) E is then equal to y; confequently A = E. By taking the fluxions, and dividing by z, = B + 2Cz + 3Dz' + &c. and when z=s, B is equal to  $\frac{y}{z}$ , that is to  $\frac{E}{z}$ . By taking the fluxions again, and dividing by z, (which is supposed invariable) = zC + 6Dz + &c. let z = e, and fubflituding E for  $y, \frac{E}{z} =$  $2C_1$  or  $C = \frac{E_1}{C_2}$ . By taking the fluxions again, and dividing by z, L = 6D + &c. and by supposing z = a, we have  $D = \frac{E}{a}$ Thus it appears that  $y = A + Bz + Cz^* + Dz^* + &co.$   $E + \frac{Ez}{z} + \frac{Ez^*}{z+2z^*} + \frac{Ez^*}{z+3z+2} + \frac{Ez^*}{z+3z+2} + &co.$  This proposition may be likewise deduced from the binomial theorem. Suppose that y can be expressed as  $A + Bz + Cz^2 + Dz^3 + \cdots$ 

When z vanishes, y=E,  $\dot{y}=\dot{E}$ ,  $\ddot{y}=\ddot{E}$ ,  $\ddot{y}=\ddot{E}$ , and so on

z is assumed to flow uniformly, so that  $\dot{z}=\mathrm{const}$ 

By repeatedly taking fluxions, we may calculate in turn: A = E,

$$B=\dot{E}\dot{z},~C=\frac{\ddot{E}}{2\ddot{z}^2},~D=\frac{\dot{E}}{6\dot{z}^3},~{\rm etc.}$$

"the law of the continuation of [the] series is manifest"

(Mathematics emerging, §8.2.2.)

#### Euler's Introductio

Leonhard Euler, *Introduction* to analysis of the infinite (1748)

#### INTRODUCTIO

IN ANALYSIN

#### INFINITORUM.

AUCTORE

#### LEONHARDO EULERO,

Professor Regio Berolinensi, & Academia Imperialis Scientiarum Petropolitanæ Socio.

#### TOMUS PRIMUS.



#### LAUSANNÆ.

Apud MARCUM-MICHAELEM BOUSQUET & Socios-

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#### Euler's Introductio

Incorporated power series into the definition of a function:

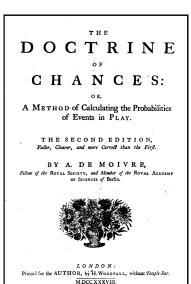
A function of a variable quantity is an analytic expression composed in any way whatsoever of the variable quantity and numbers or constant quantities.

Euler derived series for sine, cosine, exp, log, etc.;

he also discovered relationships between them, for example:

$$\cos v = \frac{1}{2}(e^{iv} + e^{-iv})$$

## An application of series



Abraham de Moivre posed this problem about confidence intervals:

What are the Odds that after a certain number of Experiments have been made concerning the happening or failing of Events, the Accidents of Contingency will not afterwards vary from those of Observation beyond certain Limits?

His answer involved clever (but non-rigorous) summation and manipulation of infinite series.

(Mathematics emerging, §7.1.3.)

#### **Doubts**



#### XXXVME MÉMOIRE.

Réflexions sur les Suites & sur les Racines imaginaires.

s. I.

Réflexions sur les suites divergentes ou convergentes.

1. SI on éleve  $1 + \mu$  à la puissance m, le terme  $n^e$  de la serie fera  $\mu^{n-1} \times \frac{m(m-1),...(m-n+2)}{2 \cdot 3 \cdot 4 \cdot ... \cdot n-1}$ , & le suivant, c'est-à-dire le  $(n+1)^e$ , sera  $\mu^n \times \frac{m(m-1),...(m-n+2)(m-n+2)}{2 \cdot 3 \cdot 4 \cdot ... \cdot n-1}$ 

donc le rapport du  $(n+1)^n$  terme au  $n^n$  fera  $\frac{\mu(m-n+1)}{n}$ , or pour que la ferie soit convergente, il faut que ce rapport (abstraction faite du signe qu'il doit avoir) soit < que l'unité.

2. Remarquons d'abord que la formule précédente donnera le moyen de former très-promptement les termes d'une fuite: par exemple, si m= \(\frac{1}{2}\), si faudra multiplier le premier terme par \(\pi\xeta\) pour avoir le fecond; D'Alembert, 1761:

... all reasoning and calculation based on series that do not converge, or that one may suppose not to, always seems to me extremely suspect, even when the results of this reasoning agree with truths known in other ways.

Introduced, without proof, what came to be known (in a more general setting) as d'Alembert's ratio test.

(See: *Mathematics emerging*, §8.3.1.)

# Lagrange's use of series

J.-L. Lagrange, *Théorie des* fonctions analytiques (1797)
Lagrange's use of series: an attempt to liberate calculus from infinitely small quantities (essentially by treating only those functions that may be described by power series)

# THÉORIE DES FONCTIONS ANALYTIQUES. CONTENANT LES PRINCIPES DU CALCUL DIFFÉRENTIEL. DÉGAGÉS DE TOUTE CONSIDÉRATION DE LIMITES OU DE FLUXIONS. A L'ANALYSE ALGÉBRIOUE DES QUANTITÉS FINIES: Par J. L. LAGRANGE, de l'Institut national. an Com Commann de

#### Lagrange and convergence

... [one needs] a way of stopping the expansion of the series at any term one wants and of estimating the value of the remainder of the series.

This problem, one of the most important in the theory of series, has not yet been resolved in a general way

Lagrange found bounds for the 'remainder' ... and applied his findings to the binomial series ... thus proving what Newton had taken for granted

(See: Mathematics emerging, §8.3.2.)