

Find the sum $\sum_{r=1}^{\infty} r x^r$, $|x| < 1$

Solution: -

$$\text{let, } S = x + x^2 + x^3 + x^4 + \dots \infty$$

$$\text{so, } x + x^2 + x^3 + \dots \infty = \frac{x}{1-x}$$

differentiate both sides with respect to x

$$\begin{aligned} 1 + 2x + 3x^2 + \dots \infty &= \frac{d}{dx} \left(\frac{x}{1-x} \right) = \frac{d}{dx} \left(\frac{x-1+1}{1-x} \right) \\ &= \frac{d}{dx} \left(-1 + \frac{1}{1-x} \right) \end{aligned}$$

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

~~again differentiate both sides~~
multiply x on both sides.

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

again differentiate both sides w.r.t. x

$$\begin{aligned} 1 + 2^2x + 3^2x^2 + 4^2x^3 + \dots \infty &= \frac{d}{dx} \frac{x}{(1-x)^2} = \frac{d}{dx} \left(\frac{x-1+1}{(1-x)^2} \right) \\ &= \frac{d}{dx} \left(\frac{1}{(1-x)} + \frac{1}{(1-x)^2} \right) \end{aligned}$$

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

again multiply x both side to get the desired answer.

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

this kind of differentiation trick is also used in binomial theorem chapter.

Ex! - to calculate $\sum_{r=0}^n \binom{n}{r} r$

$$\sum_{r=0}^n \binom{n}{r} r$$