STEP 2006, Paper 3, Q3 - Solution (3 pages; 19/5/18)
(i) $\tan x$ is an odd function; ie $\tan (-x)=-\tan x$ for all $x$ (1)

If $a_{n} \neq 0$ for some even $n$, then $a_{n}(-x)^{n}=a_{n} x^{n}$, and contradicting (1), except possibly for isolated values of $x$.
[A rigorous proof is unlikely to be needed here: the H\&A just state that $\tan x$ is an odd function.]

The identity is equivalent to $\cot x-\tan x-2 \cot 2 x \equiv 0$
LHS $=\frac{1}{\tan x}-\tan x-\frac{2\left(1-\tan ^{2} x\right)}{2 \tan x}$
$=\frac{1}{\tan x}\left\{1-\tan ^{2} x-1+\tan ^{2} x\right)=0$ unless $\tan x=0$
However, the original identity to be proved is undefined if $\tan x=0$, so this possibility can be excluded.
$\cot x-\tan x=2 \cot 2 x$
$\Rightarrow \frac{1}{x}+\sum_{n=0}^{\infty} b_{n} x^{n}-\sum_{n=0}^{\infty} a_{n} x^{n}=\frac{2}{2 x}+2 \sum_{n=0}^{\infty} b_{n}(2 x)^{n}$
Equating coefficients of $x^{n}$,
$b_{n}-a_{n}=2^{n+1} b_{n}$,
so that $a_{n}=\left(1-2^{n+1}\right) b_{n}$, as required.
(ii) $\cot x+\tan x=\frac{\cos x}{\sin x}+\frac{\sin x}{\cos x}=\frac{\cos ^{2} x+\sin ^{2} x}{\sin x \cos x}=\frac{2}{\sin (2 x)}$
$=2 \operatorname{cosec}(2 x)$
Hence $\frac{1}{x}+\sum_{n=0}^{\infty} b_{n} x^{n}+\sum_{n=0}^{\infty} a_{n} x^{n}=\frac{2}{2 x}+2 \sum_{n=0}^{\infty} c_{n}(2 x)^{n}$
Equating coefficients of $x^{n}$,
$b_{n}+a_{n}=2^{n+1} c_{n}$,
so that $c_{n}=2^{-n-1}\left(b_{n}+\left[1-2^{n+1}\right] b_{n}\right)$, from (i).
Thus $c_{n}=2^{-n-1} b_{n}\left(2-2^{n+1}\right)=b_{n}\left(2^{-n}-1\right)$, as required.
(iii) $\left(1+x \sum_{n=0}^{\infty} b_{n} x^{n}\right)^{2}+x^{2}-\left(1+x \sum_{n=0}^{\infty} c_{n} x^{n}\right)^{2}$
$=(1+x \cot x-1)^{2}+x^{2}-(1+x \operatorname{cosec} x-1)^{2}$

$$
=\frac{x^{2} \cos ^{2} x}{\sin ^{2} x}+x^{2}-\frac{x^{2}}{\sin ^{2} x}=\frac{x^{2}}{\sin ^{2} x}\left\{\cos ^{2} x+\sin ^{2} x-1\right\}=0
$$

giving the required result.
[Expanding both sides of the equation in (iii) and equating coefficients is one option, but use of the difference of two squares looks promising.]
$\left(1+x \sum_{n=0}^{\infty} c_{n} x^{n}\right)^{2}-\left(1+x \sum_{n=0}^{\infty} b_{n} x^{n}\right)^{2}=x^{2}$
$\Rightarrow\left(2+x \sum_{n=0}^{\infty}\left(c_{n}+b_{n}\right) x^{n}\right)\left(x \sum_{n=0}^{\infty}\left(c_{n}-b_{n}\right) x^{n}\right)=x^{2}$
$\Rightarrow\left(2+x \sum_{n=0}^{\infty} b_{n} 2^{-n} x^{n}\right)\left(x \sum_{n=0}^{\infty}\left(2^{-n}-2\right) b_{n} x^{n}\right)=x^{2}$
$\Rightarrow\left(2+x \sum_{n=0}^{\infty} b_{n} 2^{-n} x^{n}\right)\left(\sum_{n=0}^{\infty}\left(2^{-n}-2\right) b_{n} x^{n}\right)=x$
As $a_{n}=0$ for even $n, a_{n}=\left(1-2^{n+1}\right) b_{n} \Rightarrow b_{n}=0$ for even $n$ also, as $1-2^{n+1} \neq 0$

So $\left(2+\frac{1}{2} b_{1} x^{2}+\frac{1}{8} b_{3} x^{4}+\cdots\right)\left(-\frac{3}{2} b_{1} x-\frac{15}{8} b_{3} x^{3}+\cdots\right)=x$ and $\left(2+\frac{1}{2} b_{1} x^{2}+\frac{1}{8} b_{3} x^{4}+\cdots\right)\left(-\frac{3}{2} b_{1}-\frac{15}{8} b_{3} x^{2}+\cdots\right)=1$
Then equating the constant terms gives $2\left(-\frac{3}{2} b_{1}\right)=1$,
so that $b_{1}=-\frac{1}{3}$ and $a_{1}=(1-4)\left(-\frac{1}{3}\right)=1$, as required, from (i).

Equating the coeff. of $x^{2}$ gives: $2\left(-\frac{15}{8}\right) b_{3}+\frac{1}{2} b_{1}\left(-\frac{3}{2} b_{1}\right)=0$, so that $5 b_{3}+b_{1}{ }^{2}=0$,
and hence $b_{3}=-\frac{1}{5}\left(-\frac{1}{3}\right)^{2}=-\frac{1}{45}$
giving $a_{3}=(1-16)\left(-\frac{1}{45}\right)=\frac{1}{3}$

