

STEP/Sequences & Series Q4 (27/6/23)

Show that $\sum_{r=1}^{\infty} r a^r = \frac{a}{(1-a)^2}$

Solution

$$\begin{aligned}\sum_{r=1}^{\infty} r a^r &= a \frac{d}{da} \sum_{r=1}^{\infty} a^r = a \frac{d}{da} \left(\frac{a}{1-a} \right) \quad (\text{when } |a| < 1) \\ &= a \cdot \frac{(1-a) - a(-1)}{(1-a)^2} = \frac{a}{(1-a)^2}\end{aligned}$$