

Nov. 17 / 2017



Quick review of Taylor series / poly.

f $x=a$ (given to us)

- Supposedly we know $f(a)$ & its derivative
Compute $f'(a), f''(a), \dots$
- Compute or approx $f(x)$ for all x or
at least x near a .

Answer: Best deg n polynomial approx. to
 $f(x)$ around $x=\underline{a}$ is :

$$T_n(x) = f(a) + f'(a)(x-a) + \frac{f''(a)(x-a)^2}{2!} + \dots$$

$$\dots + \frac{f^{(n)}(a)(x-a)^n}{n!}$$

$$T(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n$$

equals to $f(x)$
(in many situations).

Ex. $f(x) = e^x$ $a = 0$.

$$f(x) = T(x) = \sum_{n=0}^{\infty} \frac{1}{n!} x^n \quad \text{for all } x.$$

Ex. $f(x) = e^{x^2}$

$$f(x) = \sum_{n=0}^{\infty} \frac{x^{2n}}{n!} = 1 + \frac{x^2}{1} + \frac{x^4}{2!} + \frac{x^6}{3!} + \dots$$

Error of Taylor approx.

Theorem $f(x) - T_n(x) = \frac{f^{(n+1)}(\xi)}{(n+1)!} (x-a)^{n+1}$

for some $a < \xi < x$

This helps to estimate the error.

Sec. 8.8 $f(x) = \sin(x)$ at $a = 0$.

Ex. deg 1 Taylor poly.

$$T_1(x) = \sin(0) + \sin'(0)x = 0 + 1x = x$$

$$\begin{aligned} \sin' &= \cos \\ \sin'' &= -\sin \\ \sin''' &= -\cos \\ \sin^{(4)} &= \sin \\ \sin^{(5)} &= \cos \\ \sin^{(6)} &= -\sin \end{aligned}$$

First approx. $\sin(x) \approx x$

deg 2 $T_2(x) = \sin(0) + \sin'(0)x + \frac{\sin''(0)}{2!}x^2 = x + \frac{-1}{2}x^2 = x - \frac{x^2}{2}$

deg 5 $T_5(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!}$

$$T(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$$

$\sin(x) = T(x)$ for all x .

Question For How close to 0 what values of x ,

$$|\sin(x) - T_5(x)| \leq \frac{1}{10} \quad ?$$

$$\left| \frac{\sin^{(6)}(z)}{6!} x^6 \right| = \frac{|\sin(z)|}{6!} |x|^6 \leq$$

For some $0 \leq z \leq x$

$$\boxed{\frac{|x|^6}{6!} \leq \frac{1}{10}}$$

Solve to find how small $|x|$ should be:

$$|x|^6 \leq \frac{6!}{10} \Rightarrow |x| \leq \sqrt[6]{\frac{6!}{10}}$$

Ex. $f(x) = \sqrt[3]{x} = x^{\frac{1}{3}}$ $f'(x) = \frac{1}{3} x^{(\frac{1}{3}-1)}$

Taylor series at $a=0$. $= \frac{x^{-\frac{2}{3}}}{3}$

$f'(0)$ undefined  $= \frac{1}{3 \sqrt[3]{x^2}}$

So no Taylor series/poly at $a=0$.

Pick another a.

$$a = 8$$

$$f(8) = 2$$

$$f'(x) = \frac{1}{3\sqrt[3]{x^2}}$$

$$f'(8) = \frac{1}{12}$$

$$f''(x) = -\frac{2}{9}x^{-5/3} \quad f''(8) = -\frac{1}{144}$$


$$T_2(x) = 2 + \frac{1}{12}(x-8) + \frac{-1}{144} \frac{(x-8)^2}{2}$$

Question Estimate the error $|\sqrt[3]{x} - T_2(x)|$

if $7 \leq x \leq 9 \rightarrow 0 \leq |x-8| \leq 1$

Answer: We need $f'''(x) = \frac{10}{27}x^{-8/3}$

$$|\sqrt[3]{x} - T_2(x)| = \left| \frac{10}{27}z^{-8/3} \right| \frac{|x-8|^3}{3!}$$

For some $8 \leq z \leq x$ or $x \leq z \leq 8$ } $7 \leq z \leq 9$ 

$$|z| \leq 7^{-8/3} \quad |x-8| \leq 1$$

$$|\sqrt[3]{x} - T_2(x)| \leq \left(\frac{10}{27} \cdot 7^{-8/3} \cdot \frac{1}{3!} \right)$$

A list of useful Taylor series:

$$\frac{1}{1-x} = 1 + x + x^2 + \dots \quad \rightarrow \text{Taylor series at } a=0.$$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$$

$$\sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots$$

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

For people familiar with complex number:

$$e^{ix} = \cos(x) + i\sin(x).$$

$$\tan^{-1}(x) = x - \frac{x^3}{3} + \frac{x^5}{5} - \dots$$

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

$$(1+x)^2 = 1 + 2x + x^2$$

$$(1+x)^m = \sum_{n=0}^m \binom{m}{n} x^n$$

$$m = 1, 2, 3, \dots$$

$$\binom{m}{n} = m \text{ choose } n$$

$$= \frac{m!}{(n-m)!n!} \quad (\text{From finite math})$$

$(1+x)^m$ has Taylor series of the form
for when m is not necessarily integer.