

11.10. Taylor and Maclaurin series

Suppose f has a series expansion for $|x-a| < R$

$$f(x) = c_0 + c_1(x-a) + c_2(x-a)^2 + c_3(x-a)^3 + c_4(x-a)^4 + \dots \quad f(a) = c_0$$

$$f'(x) = c_1 + 2c_2(x-a) + 3c_3(x-a)^2 + 4c_4(x-a)^3 + \dots \quad f'(a) = c_1$$

$$f''(x) = 2c_2 + 3 \cdot 2 \cdot c_3(x-a) + 4 \cdot 3 \cdot c_4(x-a)^2 + \dots \quad f''(a) = 2c_2$$

$$f'''(x) = 3 \cdot 2 \cdot 1 \cdot c_3 + 4 \cdot 3 \cdot 2 \cdot c_4(x-a) + \dots \quad f'''(a) = 3 \cdot 2 \cdot 1 \cdot c_3$$

$$f^{(iv)}(x) = 4 \cdot 3 \cdot 2 \cdot 1 \cdot c_4 + \dots \quad f^{(iv)}(a) = 4 \cdot 3 \cdot 2 \cdot 1 \cdot c_4$$

$$f^{(n)}(a) = n! \cdot c_n \quad \text{so} \quad \boxed{c_n = \frac{f^{(n)}(a)}{n!}}$$

Theorem: If f has a power series expansion around a , that is, if $f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n$

$$\text{then } c_n = \frac{f^{(n)}(a)}{n!}$$

Ex: Assume e^x , $\sin x$ have a power series expansion around 0. Then

$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$$

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

Note: odd (even) functions have only odd (even) powers in their expansion.

We can always form a power series for a function just by writing

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

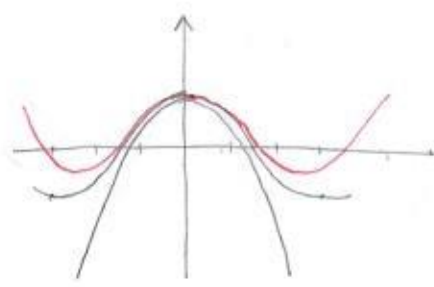
This is called the Taylor series of f at a . (Maclaurin series if $a=0$)

The issue is whether the Taylor series converges to the function.

Def: The Taylor polynomial at a of a function f is

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

Ex: Draw T_0, T_2, T_4 for $\cos x$



Let $R_n(x) = f(x) - T_n(x)$

$$\text{so } f(x) = T_n(x) + R_n(x)$$

If $\lim_{n \rightarrow \infty} R_n(x) = 0$ when $n \rightarrow \infty$ for $|x-a| < R$

then $f(x) = \text{sum of its Taylor series}$.

Theorem: If $|f^{(n+1)}(x)| < M$ for $|x-a| \leq d$
 then $|R_n(x)| \leq \frac{M}{(n+1)!} |x-a|^{n+1}$ for $|x-a| \leq d$

Note: $\lim_{n \rightarrow \infty} \frac{r^n}{n!} = 0$ for any r

Ex: $\sin x$ is the sum of its Taylor series.

Can take $M=1$ for every x .

For $|x| < d$ we have $|R_n(x)| \leq \frac{d^{n+1}}{(n+1)!}$

Then $\lim_{n \rightarrow \infty} |R_n(x)| = 0$ by squeeze theorem.

So $\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$ for any $|x| < d$

Since this is true for any d , then

$\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$ for any x .

Ex: $\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$ using series

Ex: Find $\sin 20^\circ = \sin \frac{20}{180} \cdot \pi = \sin \frac{\pi}{9}$ with accuracy 10^{-6}

$$\sin \frac{\pi}{9} = \frac{\pi}{9} - \frac{(\frac{\pi}{9})^3}{3!} + \dots$$

$\frac{(\frac{\pi}{9})^{2n+1}}{(2n+1)!}$ is dec.
 $n=2 \quad 4 \cdot 10^{-5}$
 $n=3 \quad 1 \cdot 10^{-7}$

$$\sin \frac{\pi}{9} \approx \frac{\pi}{9} - \frac{(\frac{\pi}{9})^3}{3!} + \frac{(\frac{\pi}{9})^5}{5!} = 0.3420202684$$

Calc: 0.3420201433

Ex: Compute $\int_0^1 \cos x^2 dx$ with accuracy 10^{-4}

$$\int_0^1 \cos x^2 dx = \int_0^1 \left(1 - \frac{x^4}{2!} + \frac{x^8}{4!} - \frac{x^{12}}{6!} + \dots \right) dx$$

$$= x - \frac{x^5}{5 \cdot 2!} + \frac{x^9}{9 \cdot 4!} - \dots$$

$$= 1 - \frac{1}{5 \cdot 2!} + \frac{1}{9 \cdot 4!} - \frac{1}{13 \cdot 6!} + \dots$$

$\frac{1}{(2n+1)n!} < 10^{-4}$ near $n=4 \dots 216$
 $(2n+1)n! > 10^4$ $n=6 \quad 9360$
 $n=8 \quad 685440$

$$\int_0^1 \cos x^2 dx \approx 1 - \frac{1}{5 \cdot 2!} + \frac{1}{9 \cdot 4!} - \frac{1}{13 \cdot 6!}$$

$$= 0.904522792$$

Calc gives ≈ 0.904522424

Ex: Find the power series for $f(x) = \frac{e^x}{1+x}$ (first five terms)

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

$$= 1 + (1-1)x + \left(\frac{1}{2!} - 1 + 1 \right) x^2 + \left(\frac{1}{3!} - \frac{1}{2!} + 1 - 1 \right) x^3$$

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

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