

Taylor Polynomials & Taylor Series

Recall from calculus I that we can approximate a differentiable function $f(x)$ with the tangent line at $x=a$, ^{near $x=a$}

$$T_1(x) = f'(a)(x-a) + f(a).$$

What if we want to approximate f with a polynomial where the 2nd derivative also agrees with f ?

Well, let's try a quadratic:

$$T_2(x) = c(x-a)^2 + f'(a)(x-a) + f(a). \quad T_2(a) = f(a)$$

$$T_2'(x) = 2c(x-a) + f'(a)$$

$$T_2'(a) = f'(a)$$

$$T_2''(x) = 2c$$

$$T_2''(a) = 2c = f''(a), \text{ so } c = \frac{f''(a)}{2}$$

$$T_2(x) = \frac{f''(a)}{2}(x-a)^2 + f'(a)(x-a) + f(a).$$

We can keep going! For the third derivative to match, we need a cubic and

we get $T_3(x) = d(x-a)^3 + \frac{f''(a)}{2}(x-a)^2 + f'(a)(x-a) + f(a).$

$$T_3'''(x) = 3 \cdot 2 \cdot d \quad \text{so if } T_3'''(a) = f'''(a), \text{ then } d = \frac{f'''(a)}{3 \cdot 2} = \frac{f'''(a)}{3!}$$

In general, the n^{th} Taylor polynomial of $f(x)$ at $x=a$ is

$$T_n(x) = \frac{f^{(n)}(a)}{n!}(x-a)^n + \frac{f^{(n-1)}(a)}{(n-1)!}(x-a)^{n-1} + \dots + \frac{f^{(2)}(a)}{2!}(x-a)^2 + \frac{f'(a)}{1!}(x-a) + \frac{f(a)}{0!}$$

The Taylor series of f at $x=a$ is what we get if we take $n \rightarrow \infty$, if the resulting series converges.

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

ex: Find the Taylor series for $f(x) = e^x$ at $x=0$ and determine its radius of convergence.

We need to figure out what $f^{(n)}(0)$ is for $f(x) = e^x$: So $e^x = \sum_{n=0}^{\infty} \frac{1}{n!} x^n$ whenever the series converges:

$$f(0) = e^0 = 1$$

$$f'(0) = e^0 = 1$$

⋮

$$f^{(n)}(x) = e^x, \text{ so } f^{(n)}(0) = 1 \text{ for all } n!$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{x^{n+1}}{(n+1)!} \cdot \frac{n!}{x^n} \right| = \lim_{n \rightarrow \infty} \frac{|x|}{n+1} = 0 \text{ for all } x \in \mathbb{R}.$$

So ~~the~~ Since $0 < 1$, the series converges to e^x for all $x \in \mathbb{R}$, i.e. it has infinite radius of convergence.

More examples:

ex: Find the ~~fourth~~ ^{sixth}-order Taylor polynomial for $f(x) = xe^{3x^4}$ at $x=0$.

Let's use the Taylor series we already know: $e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$ for all x .

$$\text{So } f(x) = xe^{3x^4} = x \cdot \sum_{n=0}^{\infty} \frac{(3x^4)^n}{n!} = \sum_{n=0}^{\infty} \frac{3^n x^{4n+1}}{n!} = \cancel{3x^5} \cancel{+} x + \frac{3}{1!} x^5 + \frac{9}{2!} x^9 + \frac{27}{3!} x^{13} + \dots$$

The sixth order Taylor polynomial is the partial sum of this series with terms up to x^6 :

$$\boxed{T_6(x) = x + 3x^5}$$

(a lot of coefficients are 0 in this power series).

(since e^x has a Taylor series w/ $R=\infty$, so does f)

ex: Find a Taylor series for $f(x) = \sin(x)$ at $x=0$.

$$f(x) = \sin(x) \quad f(0) = 0$$

$$f'(x) = \cos(x) \quad f'(0) = 1$$

$$f''(x) = -\sin(x) \quad f''(0) = 0$$

$$f'''(x) = -\cos(x) \quad f'''(0) = -1$$

$$f^{(4)}(x) = \sin(x) \quad f^{(4)}(0) = 0$$

$$\text{So } \sin(x) = \cancel{0} + \frac{1}{1!}x + \frac{0}{2!}x^2 - \frac{1}{3!}x^3 + \frac{0}{4!}x^4 + \frac{1}{5!}x^5 + \dots$$

$$= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}, \text{ if this series converges.}$$

Test for convergence:

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{x^{2(n+1)+1}}{(2(n+1)+1)!} \cdot \frac{(2n+1)!}{x^{2n+1}} \right|$$

$$= \lim_{n \rightarrow \infty} \left| \frac{x^{2n+3}}{x^{2n+1}} \cdot \frac{(2n+1)!}{(2n+3)!} \right| = \lim_{n \rightarrow \infty} \frac{|x|^2}{(2n+3)(2n+2)} = 0 \text{ for all } x.$$

Since $0 < 1$, the series converges for all x in $(-\infty, \infty)$.

ex Find the Taylor series for $f(x) = x^{-3}$ at $c=1$

$$f'(x) = -3x^{-4}$$

$$f''(x) = (-3)(-4)x^{-5}$$

$$f'''(x) = (-3)(-4)(-5)x^{-6}$$

$$f'(1) = -3$$

$$f''(1) = (-3)(-4)$$

$$f'''(1) = (-3)(-4)(-5)$$

$$f^{(n)}(1) = (-1)^n (3)(4)(5) \dots (n+1)(n+2)$$

$$= (-1)^n \frac{1}{2}(n+2)!$$

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

$$= \sum_{n=0}^{\infty} \frac{(-1)^n (n+2)(n+1)}{2} (x-1)^n$$

which converges on $(-1, 1)$ by Ratio Test.

ex: Approximate $\int_0^1 e^{-x^2} dx$ using a fourth-order Taylor polynomial.

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

$$T_4(x) = 1 - x^2 + \frac{x^4}{2} \approx e^{-x^2}$$

$$\text{So } \int_0^1 e^{-x^2} dx \approx \int_0^1 (1 - x^2 + \frac{x^4}{2}) dx = x - \frac{x^3}{3} + \frac{x^5}{10} \Big|_0^1 = 1 - \frac{1}{3} + \frac{1}{10} \approx \frac{30 - 10 + 3}{30} = \boxed{\frac{23}{30}}$$

Taylor's Remainder Thm:

If $f^{(n+1)}(x)$ is continuous around a , then $\exists c$ between a and x so that

$$f(x) = \sum T_n(x) + R_n(x)$$

$$\text{where } R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!} (x-a)^{n+1}$$

$$\text{So, } |f(x) - T_n(x)| = |R_n(x)|.$$

ex: How many terms to approximate e to 4 decimal places w/ $e = \sum_{n=0}^{\infty} \frac{1}{n!}$?

$$\text{Want } R_n = \frac{e^c}{(n+1)!} (1-0)^{n+1} = \frac{e^c}{(n+1)!} \text{ for } 0 \leq c \leq 1.$$

$$\text{Use } e^c \leq e^1 \leq 3. \quad |R_n| < \frac{3}{(n+1)!} < 0.00005. \text{ Some computation gives } n=8. \quad (n+1=9).$$

$$1 + 1 + \frac{1}{2} + \frac{1}{3!} + \frac{1}{4!} + \frac{1}{5!} + \frac{1}{6!} + \frac{1}{7!} + \frac{1}{8!} \approx 2.7182788, \quad e \approx 2.7182818$$