

TAYLOR'S INEQUALITY

The error in a n^{th} -order Taylor polynomial $P_{n, x_0}(x)$ as approx to $f(x)$

$$|R_n(x)| \leq K \frac{|x - x_0|^{n+1}}{(n+1)!}$$

where $|f^{(n+1)}(z)| \leq K$ for all value in $[x_0, x]$

To, estimate $\cos(\frac{1}{2})$ using 4th-order MacLaurin Polynomial

Get upper bound on magnitude of error.

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

$$f'(x) = -\sin x, \quad f'(0) = 0 \quad (\rightarrow x = P_4, 0(x))$$

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

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

$$f^{(3)}(x) = \sin x \quad f^{(3)}(0) = 0$$

$$f^{(4)}(x) = -\cos x \quad f^{(4)}(0) = 1$$

$$\cos\left(\frac{1}{2}\right) \approx 1 - \frac{(\frac{1}{2})^2}{2} + \frac{(\frac{1}{2})^4}{24}$$

$$\approx \frac{337}{384}$$

$$\approx 0.8776$$

$$f^{(5)}(x) = -\sin(x)$$

How large is $|f^{(5)}(x)|$ on $(0, \frac{1}{2})$?

$$K = \sin\left(\frac{1}{2}\right) \leq 1$$

$$|\text{error}| \leq \frac{|x - 0|^5}{5!} = \frac{x^5}{5!} = \frac{1}{3840}$$

$$\text{So } \cos\left(\frac{1}{2}\right) = \frac{337}{384} \pm \frac{1}{3840}$$

$P_{4,4}(x) = P_5(x)$ and $f^{(4)}(x) = -\cos x$, since $|-\cos x| \leq 1$, so

$$|error| \leq \frac{x^6}{6!} = \frac{1}{46080} \leq 10^{-4}$$

$$\cos(\frac{\pi}{4}) = 0.8776 \text{ to 4 d.p.}$$

Ex: estimate value of $\sqrt{5}$, using $P_{3,4}(x)$ for $f(x) = \sqrt{x}$.

$$f(x) = \sqrt{x}, \quad f(4) = 2$$

$$f'(x) = \frac{1}{2\sqrt{x}}, \quad f'(4) = \frac{1}{4}$$

$$f''(x) = -\frac{1}{4(x^{3/2})}, \quad f''(4) = -\frac{1}{32}$$

$$f'''(x) = \frac{3}{8x^{5/2}}, \quad f'''(4) = \frac{3}{256}$$

$$P_{3,4}(x) = 2 + \frac{1}{4}(x-4) - \frac{1}{64}(x-4)^2 + \frac{1}{512}(x-4)^3$$

$$P_{3,4}(5) = 2 + \frac{1}{4} - \frac{1}{64} + \frac{1}{512} = 2.236328125 \approx \sqrt{5}$$

accuracy:

$$f^{(4)}(x) = \frac{-15}{16x^3} \text{ how large on } [4, 5]?$$

$$|f^{(4)}(x)| = \frac{15}{16x^3} \leq \frac{15}{16(4)^3} \text{ on } [4, 5]$$

$$= \frac{15}{2048}$$

$$|R_3(x)| = \frac{15}{2048} \cdot \frac{|x-4|^4}{4!} \text{ on } [4, 5]$$

$$\Rightarrow R_4(5) = \frac{15}{2048} \cdot \frac{1}{4!} = \frac{5}{16384}$$

$$\sqrt{5} = 2.236328125 \pm 0.001$$

ex. What if we want $\sqrt{3}$ instead?

$$P_{3,4}(x) = 2 + \frac{1}{4}(x-4) - \frac{1}{64}(x-4)^2 + \frac{1}{512}(x-4)^3$$

$$P_{3,4}(3) = 2 - \frac{1}{4} - \frac{1}{64} - \frac{1}{512} = 1.73241875$$

$$f^{(4)} = -\frac{15}{16x^3} \rightarrow \text{max val. on } [3, 4]?$$

$$\text{with } f^{(4)}(3) \leq \frac{15}{16(3)^3} \leq \frac{5}{144\sqrt{3}} < \frac{5}{144}$$

$$|\text{error}| \leq \frac{5}{144} \cdot \frac{(x-4)^4}{4!} = \frac{3}{3456} < 0.001$$

ex. Estimate $\tan^{-1}(1/10)$. Use 4th order poly.

$$f(x) = \tan^{-1}(x) \Rightarrow f(0) = 0$$

$$f'(x) = \frac{1}{1+x^2} \Rightarrow f'(0) = 1$$

$$f''(x) = \frac{-2x}{(1+x^2)^2} \Rightarrow f''(0) = 0$$

$$f'''(x) = \frac{6x^2-2}{(1+x^2)^3} \Rightarrow f'''(0) = -2$$

$$f^{(4)}(x) = \frac{24x(1-x^2)}{(1+x^2)^4} \Rightarrow f^{(4)}(0) = 0$$

$$P_{4,0}(x) = x - \frac{x^3}{x}$$

$$\tan^{-1}(1/10) = 0.1 - \frac{0.001}{3} = 0.09966$$

$$f^{(5)}(x) = \frac{24-240x^2+120x^4}{(1+x^2)^5}$$

\rightarrow how do you find an error bound for this?
 \rightarrow takes another deriv & looking for crit. pts. is concave.

$$\text{on } [0, \frac{1}{10}], |f^{(5)}(x)| = \frac{|24-240x^2+120x^4|}{(1+x^2)^5}$$

$$\leq |24-240x^2+120x^4|$$

$$= 24|1-10x^2+5x^4|$$

$$\leq 24 (1 + 10x^2 + 5x^4) \quad (\Delta \text{ chebyshev})$$

$$\leq 24 (1 + 10(0.1)^2 + 5(0.1)^4)$$

$$< 30$$

$$|\text{error}| \leq \frac{30|x|^5}{5!} = \frac{|x|^5}{4}$$

$$\text{So } \tan^{-1}\left(\frac{1}{10}\right) = \frac{1}{10} - \frac{1}{3000} \pm \frac{1}{90000}$$

④ consider function $\int_0^x \sin(t^3) dt$

$\star \rightarrow$ can't find anti derivative but can estimate w/ Taylor poly!!!

Let's use 3 non-zero terms

$$\sin u \approx u - \frac{u^3}{3!} + \frac{u^5}{5!}$$

$$\Rightarrow \sin(t^3) = t^3 - \frac{t^9}{3!} + \frac{t^{15}}{5!}$$

$\rightarrow 15^{\text{th}}$ order MacLaurin polynomial

$$\int_0^x \sin(t^3) dt \approx \int_0^x t^3 - \frac{t^9}{3!} + \frac{t^{15}}{5!} dt$$

$$= \left. \frac{t^4}{4} - \frac{t^{10}}{60} + \frac{t^{16}}{1920} \right|_0^x$$

$$= \frac{x^4}{4} - \frac{x^{10}}{60} + \frac{x^{16}}{1920}$$

Error Bound?

For some a , we can let $R = 1$, for any interval and any n .

$$|R_n(u)| \leq \frac{|u|^7}{7!}$$

$$\sin u = u - \frac{u^3}{3!} + \frac{u^5}{5!} \pm \frac{u^7}{7!}$$

→ error bound looks like last term in series.

$$\Rightarrow \sin t^3 = t^3 - \frac{t^9}{3!} + \frac{t^{15}}{5!} \pm \frac{t^{21}}{7!}$$

$$\int_0^x \sin(t^3) dt = \frac{x^4}{4} - \frac{x^{10}}{60} + \frac{x^{16}}{1920} \pm \frac{x^{22}}{110880}$$

Ex: estimating $\tan^{-1}(1/10)$

Start w/ $f(u) = \frac{1}{1-u}$, then let $u = -t^3$; and integrate.

$$\begin{array}{l|l} f(u) = \frac{1}{1-u} & f(0) = 1 \\ f'(u) = \frac{1}{(1-u)^2} & f'(0) = 1 \end{array} \quad \left. \right\}$$

$$f''(u) = \frac{2}{(1-u)^3}$$

$$\text{we want } x \in [0, \frac{1}{10}]$$

$$\Rightarrow t \in [0, \frac{1}{10}]$$

$$\frac{1}{1-u} \approx 1+u$$

$$\frac{1}{1+t^3} = 1-t^3$$

$$\tan^{-1}(x) = \int_0^x \frac{1}{1+t^2} dt = \int_0^x (1-t^2) dt$$

$$= x = \frac{x^3}{3}$$