

MVT

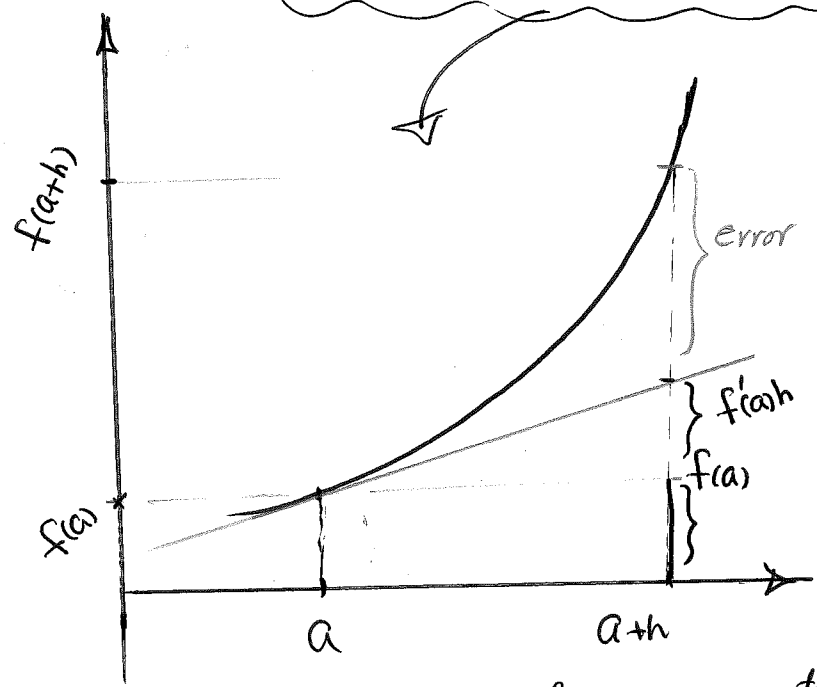
in \mathbb{R} {from MVT to Taylor polynomials} & Taylor Theorem / Lagrange remainder

$\exists c \in (a, b)$ st. $f(b) - f(a) = f'(c)(b-a)$

or $f(b) = f(a) + f'(c)(b-a)$ or

$\exists c \in (a, a+h)$ st. $f(a+h) = f(a) + f'(c)h$

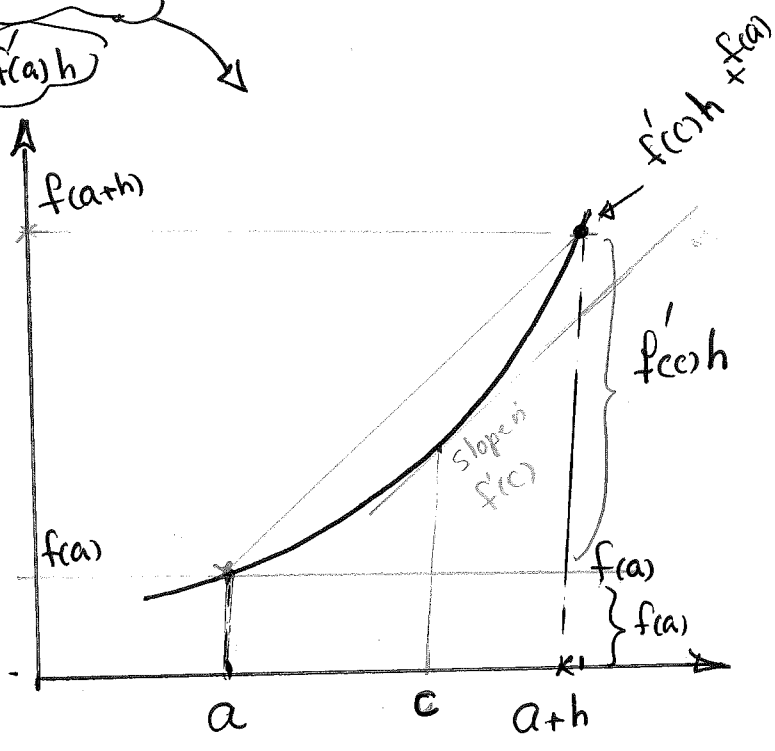
whereas $f(a+h) \approx f(a) + f'(a)h$



differential or linear approximation

$f(a+h) \approx f(a) + f'(a)h$

error of approximation = $f(a+h) - (f(a) + f'(a)h)$



MVT:

$f(a+h) = f(a) + f'(c)h$

Lagrange remainder of degree 0 $R_{a,0}(h)$

Taylor polynomial of degree 1 at a is

$P_{a,1}(h) = f(a) + f'(a)h$

Taylor Theorem: $f(a+h) = f(a) + f'(a)h + R_{a,1}(h)$
for $k=1$ $= f(a) + f'(a)h + \frac{f''(c)}{2}h^2$

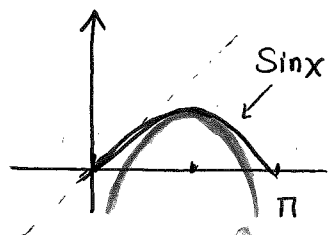
if there were a higher order MVT it would've looked like this:

$f(b) = f(a) + f'(a)(b-a) + \frac{f''(c)}{2}(b-a)^2$
or $\frac{f(b)-f(a)}{b-a} - f'(a) = f''(c)(b-a)$ or even $\frac{\frac{f(b)-f(a)}{b-a} - f'(a)}{b-a} = f''(c)$

Taylor polynomials
Lagrange Remainder
Taylor Theorem $m \in \mathbb{R}$

$P_{a,2}(h) = f(a) + \frac{f'(a)}{1}h + \frac{f''(a)}{2!}h^2$ is quadratic approximation of a function $f(x)$ at a
also denoted by $P_{a,2}(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2$

eg $f(x) = \sin x$
 $a = \frac{\pi}{2}$



$P_{a,2}(x) = 1 - \frac{(x - \frac{\pi}{2})^2}{2}$

graphic

$P_{a,2}(x)$ matches

- 1. position
- 2. slope
- 3. concavity

of $f(x)$ at $\frac{\pi}{2}$

$y = 1 - \frac{(x - \frac{\pi}{2})^2}{2}$

analytically

if an object were to move along $f(x)$ vs the path $P_{a,2}(x)$ that at a the object's

1. position, 2. velocity & momentum, 3. acceleration would be the same (on both paths)

physics

$P_{a,2}(a) = f(a)$
 $P'_{a,2}(a) = f'(a)$
 $P''_{a,2}(a) = f''(a)$

Question

what would the interpretation of $P_{a,3}(h)$ or $P_{a,k}(h)$ be?

Taylor's Theorem

if f is $k+1$ time differentiable on an interval $I \subset \mathbb{R}$ and $a \in I$, and $a+h \in I$
then $\exists c \in [0,1]$ st. $f(a+h) = P_{a,k}(h) + \frac{f^{(k+1)}(a+c)}{(k+1)!}h^{k+1}$