

605_HW14.Rmd

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TAYLOR SERIES

Problem Set 1 :

work out some Taylor Series expansions of popular functions.

$$f(x) = \frac{1}{(1-x)}$$

$$f(x) = e^x$$

$$f(x) = \ln(1+x)$$

For each function, only consider its valid ranges as indicated in the notes when you are computing the Taylor Series expansion.

Solution :

Taylor Series Approximation is used to represent functions as an infinite sum of polynomial terms that are calculated using a function's derivatives evaluated at a single point.

Taylor's Theorem states that any function that is infinitely differentiable can be represented as a polynomial of the following form of

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

which equals ,

$$f(a) + f^{(1)}(a)(x-a) + \frac{f^{(2)}(a)}{2!}(x-a)^2 + \dots$$

where $f^{(n)}(a)$ represents the nth derivative of $f(x)$ evaluated at $x = a$.

For

$$f(x) = \frac{1}{(1-x)}$$

Derivatives are,

$$f(x) = (1-x)^{-1} ; f(0) = 1$$

$$f^{(1)}(x) = 1(1-x)^{-2} ; f^{(1)}(0) = 1$$

$$f^{(2)}(x) = (-2)(1-x)^{-3} ; f^{(2)}(0) = 2$$

$$\begin{aligned}f^{(3)}(x) &= (3 * 2)(1-x)^{-4} \quad ; \quad f^{(3)}(0) = (3 * 2) \\f^{(4)}(x) &= -(4 * 3 * 2)(1-x)^{-5} \quad ; \quad f^{(4)}(0) = (4 * 3 * 2)\end{aligned}$$

Therefore, plugging in Taylor Theorem Polynomial,

$$= 1 + x + x^2 + x^3 + x^4 + ..$$

which reduces to

$$\sum_{n=0}^{\infty} x^n$$

For

$$f(x) = e^x$$

Derivatives for function,

$$\begin{aligned}f(x) &= e^x \quad ; \quad f(0) = 1 \\f^{(1)}(x) &= e^x \quad ; \quad f^{(1)}(0) = 1 \\f^{(2)}(x) &= e^x \quad ; \quad f^{(2)}(0) = 1 \\f^{(3)}(x) &= e^x \quad ; \quad f^{(3)}(0) = 1 \\f^{(4)}(x) &= e^x \quad ; \quad f^{(4)}(0) = 1\end{aligned}$$

Plugging in Taylor theorem polynomial,

Therefore,

$$\begin{aligned}&= 1 + x + \frac{1}{2!}x^2 + \frac{1}{3!}x^3 + \frac{1}{4!}x^4 + \frac{1}{5!}x^5 \dots \\&= \sum_{n=0}^{\infty} \frac{x^n}{n!}\end{aligned}$$

For,

$$f(x) = \ln(1 + x)$$

Calculating derivatives of the functions, we have,

$$\begin{aligned}f(x) &= \ln(1 + x); \quad f(0) = 0 \\f^{(1)}(x) &= (1+x)^{-1}; \quad f^{(1)}(0) = 1 \\f^{(2)}(x) &= -1(1+x)^{-2}; \quad f^{(2)}(0) = -1 \\f^{(3)}(x) &= 2(1+x)^{-3}; \quad f^{(3)}(0) = 2 \\f^{(4)}(x) &= -(3 * 2)(1+x)^{-4}; \quad f^{(4)}(0) = -(3 * 2) \\f^{(5)}(x) &= (4 * 3 * 2)(1+x)^{-5}; \quad f^{(5)}(0) = (4 * 3 * 2)\end{aligned}$$

Plugging in Taylor theorem polynomial,

$$0 + x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - \frac{1}{4}x^4 + \frac{1}{5}x^5 - \frac{1}{6}x^6 +$$

equals,

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