

# A few useful mathematical functions for

Data Science :

3/3

Taylor Series Expansion : For a function  $f(x)$ , expansion about  $x = a$

$$f(x) = f(a) + f'(a)(x-a) + f''(a) \frac{(x-a)^2}{2!} + \dots + f^{(k)}(a) \frac{(x-a)^k}{k!} + R_k$$

where  $f^{(m)}(a)$  denotes the  $m^{\text{th}}$  derivative of  $f$  evaluated at  $a$  and for some  $\bar{a}$  between  $a$  and  $x$ ,

$$R_k = f^{(k+1)}(\bar{a}) \frac{(x-a)^{k+1}}{(k+1)!}$$

Convex function : A function  $h$  is convex for any  $0 \leq \alpha \leq 1$ ,

$$h(\alpha x + (1-\alpha)y) \leq \alpha h(x) + (1-\alpha)h(y),$$

for all values of  $x$  and  $y$ . If  $-h$  is convex, then  $h$  is concave.