

Taylor展开

Example 1.

求函数

$$f(x) = \sqrt{1-2x+x^3} - \sqrt{1-3x+x^2}$$

在 $x=0$ 处的三阶泰勒展开式.

Solution(Method I).

函数 $g(x) = \sqrt{1+x}$ 在 $x=0$ 处的三阶泰勒展开式为

$$f(x) = 1 + \frac{1}{2}x - \frac{1}{8}x^2 + \frac{1}{16}x^3 + o(x^3)$$

于是 $g(x)$ 的三阶泰勒展开式为

$$\begin{aligned} g(x) &= \left(1 + \frac{x^3-2x}{2} - \frac{(x^3-2x)^2}{8} + \frac{(x^3-2x)^3}{16} + o((x^3-2x)^3) \right) \\ &\quad - \left(1 + \frac{x^2-3x}{2} - \frac{(x^2-3x)^2}{8} + \frac{(x^2-3x)^3}{16} + o((x^2-3x)^3) \right) \\ &= \left(1 + \frac{x^3-2x}{2} - \frac{x^2}{2} + \frac{x^3}{2} + o(x^3) \right) - \left(1 + \frac{x^2-3x}{2} - \frac{6x^3+9x^2}{8} - \frac{27x^3}{16} + o(x^3) \right) \\ &= \frac{1}{2}x + \frac{1}{8}x^2 + \frac{15}{16}x^3 + o(x^3) \end{aligned}$$

Solution(Method II).

您当然可以求导,这里就不再赘述了.

Example 2(2019Winter PKU高等数学B期末考试).

设 $f(x)$ 在 \mathbb{R} 上有三阶导数,且存在 $M_0, M_3 > 0$ 使得 $\forall x \in \mathbb{R}, |f(x)| \leq M_0, |f^{(3)}(x)| \leq M_3$.

试证明存在 $M_1, M_2 > 0$ 使得 $\forall x \in \mathbb{R}, |f'(x)| \leq M_1, |f''(x)| \leq M_2$.

进一步的,试证明 $M_1 \leq 4M_0^{\frac{2}{3}}M_3^{\frac{1}{3}}, M_2 \leq 4M_0^{\frac{1}{3}}M_3^{\frac{2}{3}}$.

Proof.

将 $f(x)$ 在 $x=x_0$ 处泰勒展开.

$$f(x) = f(x_0) + (x-x_0)f'(x_0) + \frac{(x-x_0)^2 f''(x_0)}{2!} + \frac{(x-x_0)^3 f^{(3)}(\xi)}{3!}, x_0 \leq \xi \leq x$$

对于任意 $x_0 \in \mathbb{R}$, 取 $x = x_0 + h, x_0 - h$ 有

$$\begin{cases} f(x_0 + h) - f(x_0) = hf'(x_0) + \frac{h^2 f''(x_0)}{2} + \frac{h^3 f^{(3)}(\xi_+)}{6} \\ f(x_0 - h) - f(x_0) = -hf'(x_0) + \frac{h^2 f''(x_0)}{2} - \frac{h^3 f^{(3)}(\xi_-)}{6} \end{cases}$$

两式相加和相减可知

$$\begin{cases} f(x_0 + h) + f(x_0 - h) - 2f(x_0) = h^2 f''(x_0) + \frac{h^3}{6} (f^{(3)}(\xi_+) - f^{(3)}(\xi_-)) \\ f(x_0 + h) - f(x_0 - h) = 2hf'(x_0) + \frac{h^3}{6} (f^{(3)}(\xi_+) + f^{(3)}(\xi_-)) \end{cases}$$

进而

$$|f''(x_0)| \leq \left(\frac{1}{h^2} \left(4M_0 + \frac{h^3}{3} M_3 \right) \right)_{\min} = 3 \sqrt[3]{\frac{4M_0}{h^2} \cdot \frac{M_3 h}{6} \cdot \frac{M_3 h}{6}} = \sqrt[3]{3} M_0^{\frac{1}{3}} M_3^{\frac{2}{3}}$$

同理

$$|f'(x_0)| \leq \sqrt[3]{\frac{9}{8}} M_0^{\frac{2}{3}} M_3^{\frac{1}{3}}$$

于是命题得证.

Example 3.

详见Hardy-Littlewood引理.