

Taylor's theorem with Lagrange's form of remainder after n terms :-

Statement If f is a function s.t. that

- (i) $f, f', f'', \dots, f^{(n-1)}$ are continuous on $[a, a+h]$
 (ii) $f^{(n)}$ exists in $]a, a+h[$.

Then there exists a real no. θ where $0 < \theta < 1$

s.t. $f(a+h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a) + \dots$
 $+ \frac{h^{n-1}}{(n-1)!} f^{(n-1)}(a) + \frac{h^n}{n!} f^{(n)}(a+\theta h).$

Proof :- Define a function :

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

$$+ \frac{(a+h-x)^{n-1}}{(n-1)!} f^{(n-1)}(x) + \frac{(a+h-x)^n}{n!} A$$

where A is a const. to be determined

s.t. $\phi(a) = \phi(a+h).$

From $\phi(a) = \phi(a+h)$, we have

$$f(a) + hf'(a) + \frac{h^2}{2!} f''(a) + \dots + \frac{h^{n-1}}{(n-1)!} f^{(n-1)}(a) + \frac{h^n}{n!} A = f(a+h)$$

(1)

Obviously the function $\phi(x)$ satisfies all the conditions of Rolle's theorem on $[a, a+h]$.

Hence exists a real no. θ , $0 < \theta < 1$ s.t. that

$$\phi'(a+\theta h) = 0$$

Now $\phi'(x) = f'(x) - f'(x) + (a+h-x)f''(x) - (a+h-x)f''(x)$
 $+ \frac{(a+h-x)^2}{2!} f'''(x) + \dots + \frac{(a+h-x)^{n-1}}{(n-1)!} - \frac{(a+h-x)^{n-1}}{(n-1)!} A$

$$\text{or } \phi'(x) = (a+h-x)f''(x) - (a+h-x)f''(x) + \frac{(a+h-x)^2}{2!} f'''(a) \\ + \dots + \frac{(a+h-x)^{n-1}}{(n-1)!} [f^n(x) - A]$$

$$\text{Hence } \phi'(a+\theta h) = \frac{(h-\theta h)^{n-1}}{(n-1)!} [f^n(a+\theta h) - A] = 0$$

$$\text{or } \frac{h^{n-1}(1-\theta)^{n-1}}{(n-1)!} [f^n(a+\theta h) - A] = 0$$

Since $h \neq 0$, $1-\theta \neq 0$

$$\Rightarrow f^n(a+\theta h) - A = 0 \Rightarrow A = f^n(a+\theta h)$$

So from (i), we have

$$f(a+h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a) + \dots + \frac{h^{n-1}}{(n-1)!} f^{n-1}(a) \\ + \frac{h^n}{n!} f^n(a+\theta h)$$

Corollary: Cauchy's Development with Lagrange's form of remainder :-

If we take interval $[0, x]$ instead of $[a, a+h]$

then above eq becomes :-

$$f(x) = f(0) + xf'(0) + \frac{x^2}{2!} f''(0) + \dots + \frac{x^{n-1}}{(n-1)!} f^{n-1}(0) + \frac{x^n}{n!} f^n(\theta x) \\ \text{where } 0 < \theta < 1$$

Taylor's theorem with Cauchy's form of remainder
Statement :-

If f is a function s. that

(1) $f, f', f'', \dots, f^{n-1}$ are continuous on $[a, a+h]$

(2) f^n exists in $]a, a+h[$.

then there exists a real no θ , $0 < \theta < 1$

s. that

$$f(a+h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a) + \dots + \frac{h^{n-1}}{(n-1)!} f^{(n-1)}(a) \\ + \frac{h^n}{(n-1)!} (1-\theta)^{n-1} f^{(n)}(a+\theta h)$$

proof:- Define a function

$$\phi(x) = f(x) + (a+h-x)f'(x) + \frac{(a+h-x)^2}{2!} f''(x) + \dots + \frac{(a+h-x)^{n-1}}{(n-1)!} f^{(n-1)}(x) + A$$

where A is a const. to be determined

$$\text{s.t. that } \phi(a) = \phi(a+h)$$

from $\phi(a) = \phi(a+h)$ we have

$$f(a) + hf'(a) + \frac{h^2}{2!} f''(a) + \dots + \frac{h^{n-1}}{(n-1)!} f^{(n-1)}(a) + hA = f(a+h) \quad \text{--- (1)}$$

obviously the function $\phi(x)$ satisfies all the conditions of Rolle's theorem.

Hence there exists a real no θ , $0 < \theta < 1$

$$\text{s.t. that } \phi'(a+\theta h) = 0 \quad \text{now}$$

$$\phi'(x) = f'(x) - f'(x) + (a+h-x)f''(x) - (a+h-x)f''(x) + \frac{(a+h-x)^2}{2!} f'''(x) + \dots \\ - \dots - \frac{(a+h-x)^{n-1}}{(n-1)!} f^{(n)}(x) - A$$

$$\text{now } \phi'(x) = \frac{(a+h-x)^{n-1}}{(n-1)!} f^{(n)}(x) - A$$

$$\text{so } \phi'(a+\theta h) = \frac{(h-\theta h)^{n-1}}{(n-1)!} f^{(n)}(a+\theta h)$$

put value in (1), we have

$$f(a+h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a) + \dots + \frac{h^{n-1}}{(n-1)!} f^{(n-1)}(a) + \frac{h^n}{(n-1)!} (1-\theta)^{n-1} f^{(n)}(a+\theta h) \quad \text{--- (2)}$$

where $0 < \theta < 1$

Corollary:- MacLaurin's theorem with Cauchy's form of remainder after n term:-

Taking the interval as $[0, x]$ instead of $[a, a+h]$

then eq. (2) becomes

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \dots + \frac{x^{n-1}}{(n-1)!} f^{(n-1)}(0) + \frac{x^n}{(n-1)!} (1-\theta) f^{(n)}(\theta x)$$

where $0 < \theta < 1$

Taylor's Infinite Series :-

Let function f has continuous derivative of every order in $[a, a+h]$,

then
$$f(a+h) = f(a) + h f'(a) + \frac{h^2}{2!} f''(a) + \dots + \frac{h^{n-1}}{(n-1)!} f^{(n-1)}(a)$$

then

$$f(a+h) = S_n + R_n$$

If $R_n \rightarrow 0$ as $n \rightarrow \infty$, then

$$f(a+h) = \lim_{n \rightarrow \infty} S_n$$

so that the infinite series

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

converges

and its sum is equal to $f(a+h)$.

Maclaurin's infinite Series :-

If a function f has continuous derivatives of every order in $[0, x]$

and $R_n \rightarrow 0$ as $n \rightarrow \infty$ then

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

Exercise 3.2

31

- (1) write the Maclaurin formula for the fn $f(x) = \sqrt{1+x}$ with remainder after two terms.

Sol:-

Here $f(x) = (1+x)^{1/2} \Rightarrow f(0) = 1$

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

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

now

$f''(x) = -\frac{1}{4(1+x)^{3/2}} \Rightarrow f''(0) = \frac{-1}{4(1+0x)^{3/2}}$

we know that Maclaurin theorem with remainder after two terms is

$f(x) = f(0) + xf'(0) + \frac{x^2}{2!} f''(0x)$

or $\sqrt{1+x} = 1 + \frac{1}{2}x + \frac{x^2}{2!} \left\{ \frac{-1}{4(1+0x)^{3/2}} \right\}$

$\sqrt{1+x} = 1 + \frac{1}{2}x - \frac{x^2}{8(1+0x)^{3/2}}$

- (2) Find by Maclaurin's theorem, the first four terms of the expansion of $f(x) = e^{ax} \cos bx$ and write the remainder after n terms.

Sol:-

Here $f(x) = e^{ax} \cos bx \Rightarrow f(0) = 1$

then $f^n(x) = (a^2 + b^2)^{n/2} e^{ax} \cos(bx + n\theta)$ where $\theta = \tan^{-1}(\frac{b}{a})$

Now put $n=1$

$\Rightarrow \tan \theta = \frac{b}{a}$

So $f'(x) = (a^2 + b^2)^{1/2} e^{ax} \cos(bx + \theta)$

$\Rightarrow f'(0) = (a^2 + b^2)^{1/2} \cos \theta$

$\Rightarrow \frac{\sin \theta}{\cos \theta} = \frac{b}{a}$
 $\Rightarrow \frac{\sin \theta}{\sqrt{a^2 + b^2}} = \frac{b}{\sqrt{a^2 + b^2}}$

$$f'(0) = (a^2 + b^2)^{1/2} \frac{a}{\sqrt{a^2 + b^2}} = a$$

$$\Rightarrow \sin \theta = \frac{b}{\sqrt{a^2 + b^2}}$$

For $n=2$

$$f''(x) = (a^2 + b^2) e^{ax} \cos(bx + 2\theta)$$

$$\cos \theta = \frac{a}{\sqrt{a^2 + b^2}}$$

$$\Rightarrow f''(0) = (a^2 + b^2) \cos 2\theta$$

$$= (a^2 + b^2) (\cos^2 \theta - \sin^2 \theta)$$

$$= (a^2 + b^2) \left[\frac{a^2}{(a^2 + b^2)} - \frac{b^2}{(a^2 + b^2)} \right]$$

$$f''(0) = (a^2 + b^2) \left[\frac{a^2}{a^2 + b^2} - \frac{b^2}{a^2 + b^2} \right]$$

$$= (a^2 + b^2) \left[\frac{a^2 - b^2}{a^2 + b^2} \right] = a^2 - b^2$$

For $n=3$

$$f'''(x) = (a^2 + b^2)^{3/2} e^{ax} \cos(bx + 3\theta)$$

$$\therefore f'''(0) = (a^2 + b^2)^{3/2} \cos 3\theta$$

$$= (a^2 + b^2)^{3/2} (4 \cos^3 \theta - 3 \cos \theta)$$

$$= (a^2 + b^2)^{3/2} \left[4 \frac{a^3}{(a^2 + b^2)^{3/2}} - \frac{3a}{(a^2 + b^2)^{1/2}} \right]$$

$$= (a^2 + b^2)^{3/2} \left[\frac{4a^3 - 3a(a^2 + b^2)}{(a^2 + b^2)^{3/2}} \right]$$

$$= (a^2 + b^2)^{3/2} \left[\frac{a^3 - 3ab^2}{(a^2 + b^2)^{3/2}} \right]$$

$$f'''(0) = a^3 - 3ab^2$$

For $n=n$

$$f^n(x) = (a^2 + b^2)^{n/2} e^{ax} \cos(bx + n\theta)$$

$$f^n(0) = (a^2 + b^2)^{n/2} e^{a \cdot 0} \cos\left(b \cdot 0 + n \tan^{-1}\left(\frac{b}{a}\right)\right)$$

Now we know that Maclaurin's theorem with remainder after n terms is

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \dots + \frac{x^n}{n!} f^{(n)}(0x)$$

So

$$e^{ax} \cos bx = 1 + ax + \frac{a^2 - b^2}{2!} x^2 + \frac{a(a^2 - 3b^2)}{3!} x^3 + \dots + \frac{x^n}{n!} (a^2 + b^2)^{n/2} e^{ax} \cos\left(bx + n \tan^{-1} \frac{b}{a}\right)$$

(3) Find the expansion of given functions.

(1) $\sin x$

Sol:-

$$\text{Here } f(x) = \sin x \quad \Rightarrow f(0) = 0$$

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

$$f''(x) = -\sin x \quad \Rightarrow f''(0) = 0$$

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

$$f^{(4)}(x) = \sin x \quad \Rightarrow f^{(4)}(0) = 0$$

$$f^{(5)}(x) = \cos x \quad \Rightarrow f^{(5)}(0) = 1$$

By Maclaurin's infinite series

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f^{(4)}(0) + \frac{x^5}{5!} f^{(5)}(0) + \dots$$

$$\sin x = 0 + x(1) + \frac{x^2}{2!}(0) + \frac{x^3}{3!}(-1) + \frac{x^4}{4!}(0) + \frac{x^5}{5!}(1) + \dots$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots$$

(ii) $\cos x$

Sol:-

$$\text{Here } f(x) = \cos x \quad \Rightarrow f(0) = 1$$

$$f'(x) = -\sin x \quad \Rightarrow f'(0) = 0$$

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

$$f'''(x) = \sin x \quad \Rightarrow f'''(0) = 0$$

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

By Maclaurin's infinite series.

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f^{(4)}(0) + \dots$$

$$\cos x = 1 + x(0) + \frac{x^2}{2!}(-1) + \frac{x^3}{3!}(0) + \frac{x^4}{4!}(1) + \dots$$

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

(iii) $\tan x$

Sol:-

$$\text{Here } f(x) = \tan x \quad \Rightarrow f(0) = 0$$

$$f'(x) = \sec^2 x \quad \Rightarrow f'(0) = 1$$

$$f''(x) = 2 \tan x \sec^2 x$$

$$f''(0) = 0$$

$$= 2 \tan x (1 + \tan^2 x)$$

$$= 2 \tan x + 2 \tan^3 x$$

$$f'''(x) = 2 \sec^2 x + 6 \tan^2 x \sec^2 x$$

$$= 2(1 + \tan^2 x) + 6 \tan^2 x (1 + \tan^2 x)$$

$$= 2 + 2 \tan^2 x + 6 \tan^2 x + 6 \tan^4 x$$

$$= 2 + 8 \tan^2 x + 6 \tan^4 x \quad \Rightarrow f'''(0) = 2$$

$$f^{(4)}(x) = 16 \tan x \sec^2 x + 24 \tan^3 x \sec^2 x$$

$$= 16 \tan x (1 + \tan^2 x) + 24 \tan^3 x (1 + \tan^2 x)$$

$$= 16 \tan x + 16 \tan^3 x + 24 \tan^3 x + 24 \tan^5 x$$

$$= 16 \tan x + 40 \tan^3 x + 24 \tan^5 x \quad \Rightarrow f^{(4)}(0) = 0$$

d so on

By Maclaurin's infinite series.

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \dots$$

$$\tan x = 0 + x(1) + \frac{x^2}{2!}(0) + \frac{x^3}{3!}(2) + \frac{x^4}{4!}(0) + \dots$$

$$\tan x = x + \frac{x^3}{3} + \dots$$

(iv) $\sec x$

$$\text{Here } f(x) = \sec x \quad \Rightarrow f(0) = 1$$

$$f'(x) = \sec x \tan x \quad \Rightarrow f'(0) = 0$$

$$f''(x) = \sec x \sec^2 x + \tan x \sec x \tan x$$

$$= \sec^3 x + \sec x \tan^2 x$$

$$= \sec^3 x + \sec x (\sec^2 x - 1)$$

$$f''(x) = 2\sec^3 x - \sec x \quad \Rightarrow f''(0) = 2 - 1 = 1$$

$$f'''(x) = 6\sec^2 x \sec x \tan x - \sec x \tan x$$

$$f'''(x) = 6f^2(x)f'(x) - f'(x) \quad \Rightarrow f'''(0) = 0$$

$$f^{(4)}(x) = 12f(x) \cdot f'(x) \cdot f'(x) + 6f^2(x)f''(x) - f''(x)$$

$$f^{(4)}(x) = 12f(x)(f'(x))^2 + (f^2(x)f''(x) - f''(x)) \Rightarrow f^{(4)}(0) = 0 + 6 - 1 = 5$$

d. So on

By Maclaurin's infinite series.

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \dots$$

$$= 1 + x(0) + \frac{x^2}{2!}(1) + \frac{x^3}{3!}(0) + \frac{x^4}{4!}(5) + \dots$$

$$f(x) = 1 + \frac{x^2}{2!} + \frac{5x^4}{4!} + \dots$$

(v) $e^{\sin x}$

$$\text{Sol. :- Here } f(x) = e^{\sin x} \quad \Rightarrow f(0) = e^0 = 1$$

$$f'(x) = e^{\sin x} \cos x \quad \Rightarrow f'(0) = 1$$

$$f''(x) = e^{\sin x} \cos^2 x + e^{\sin x} (-\sin x)$$

$$f''(x) = e^{\sin x} \cos^2 x - e^{\sin x} \sin x \quad \Rightarrow f''(0) = 1 - 0 = 1$$

$$f'''(x) = e^{\sin x} \cos x \cos^2 x + e^{\sin x} (-2 \cos x \sin x) - \left[e^{\sin x} \cos x \sin x + e^{\sin x} \cos x \right]$$

$$= e^{\sin x} \cos^3 x - 2e^{\sin x} \sin x \cos x - e^{\sin x} \cos x \sin x - e^{\sin x} \cos x$$

$$f'''(x) = e^{\frac{1}{2}x} (\cos x - 3e^{\frac{1}{2}x} \sin x (\cos x - e^{\frac{1}{2}x} \sin x) \\ \Rightarrow f'''(x) = e^{\frac{1}{2}x} (\cos x - \frac{3}{2} e^{\frac{1}{2}x} \sin 2x - e^{\frac{1}{2}x} \cos 2x) \Rightarrow f'''(0) = 1 - 1 = 0$$

(c) (i)

$$f^{(4)}(x) = e^{\frac{1}{2}x} \cos x + e^{\frac{1}{2}x} (-3 \cos x \sin 2x - \frac{3}{2} [e^{\frac{1}{2}x} \cos 2x \sin 2x + e^{\frac{1}{2}x} \cos 2x]) \\ - [e^{\frac{1}{2}x} \cos 2x + e^{\frac{1}{2}x} (-2 \sin x)]$$

$$f^{(4)}(x) = e^{\frac{1}{2}x} \cos x - 3e^{\frac{1}{2}x} \cos x \sin 2x - \frac{3}{2} e^{\frac{1}{2}x} \cos x \sin 2x - 3e^{\frac{1}{2}x} \cos 2x \\ - e^{\frac{1}{2}x} \cos 2x + e^{\frac{1}{2}x} \sin x$$

$$\Rightarrow f^{(4)}(0) = 1 - 0 - 0 - 3 - 1 + 0 = -3 \quad \text{d.s.o.m.}$$

By Maclaurin's infinite series:

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f^{(4)}(0) + \dots \\ = 1 + x(1) + \frac{x^2}{2!}(0) + \frac{x^3}{3!}(0) + \frac{x^4}{4!}(-3) + \dots$$

$$e^{\frac{1}{2}x} = 1 + x - \frac{3x^4}{4!} + \dots \\ e^{-\frac{1}{2}x} = 1 + x - \frac{x^4}{8} + \dots$$

$$(vi) \quad f_n(1-x)$$

$$\text{Sol: here } f(x) = f_n(1-x) \Rightarrow f(0) = 0$$

Then we know that

$$f^n(x) = \frac{(-1)^{n-1} (n-1)! \cdot (-1)^n}{(1-x)^n} \\ = \frac{(-1)^{2n-1} (n-1)!}{(1-x)^n}$$

$$\text{So } f^n(x) = - \frac{(n-1)!}{(1-x)^n} \quad \left(\begin{array}{l} \because 2n-1 \text{ is odd for} \\ \forall n \in \mathbb{Z}^+ \end{array} \right)$$

For

$$n=1, \quad f'(0) = -1$$

$$n=2, \quad f''(0) = -1$$

$$n=3, \quad f'''(0) = -2$$

$$n=4, \quad f^{(4)}(0) = -6 \quad \text{d. so on}$$

By Maclaurin's infinite series.

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \dots$$

$$\Rightarrow \ln(1-x) = 0 + x(-1) + \frac{x^2}{2!}(-1) + \frac{x^3}{3!}(-2) + \frac{x^4}{4!}(-6) + \dots$$

$$\therefore \ln(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \frac{x^4}{4} - \dots$$

(iii) a^x

$$\text{Let } f(x) = a^x \quad \Rightarrow \quad f(0) = 1$$

$$f'(x) = a^x \ln a \quad \Rightarrow \quad f'(0) = \ln a$$

$$f''(x) = a^x (\ln a)^2 \quad \Rightarrow \quad f''(0) = (\ln a)^2$$

$$f'''(x) = a^x (\ln a)^3 \quad \Rightarrow \quad f'''(0) = (\ln a)^3$$

$$\therefore f^{(n)}(x) = a^x (\ln a)^n \quad \Rightarrow \quad f^{(n)}(0) = (\ln a)^n$$

d. so on

By Maclaurin's infinite series.

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f^{(4)}(0) + \dots$$

$$a^x = 1 + x \ln a + \frac{x^2}{2!} (\ln a)^2 + \frac{x^3}{3!} (\ln a)^3 + \frac{x^4}{4!} (\ln a)^4 + \dots$$

(4)* Apply Taylor's theorem to prove that

$$(a+b)^m = a^m + \frac{m}{1!} a^{m-1} b + \frac{m(m-1)}{2!} a^{m-2} b^2 + \dots$$

for all real m , $a > 0$ & $-a < b < a$.

Sol :-

By Taylor's theorem $f(x+b) = f(x) + bf'(x) + \frac{b^2}{2!} f''(x) + \dots$

Consider $f(x+b) = (x+b)^m$ — (1)

$$\Rightarrow f(x) = x^m$$

$$f'(x) = mx^{m-1}$$

$$f''(x) = m(m-1)x^{m-2}$$

$$f'''(x) = m(m-1)(m-2)x^{m-3}$$

$$f^n(x) = m(m-1)(m-2) \dots (m-(n-1)) x^{m-n}$$

$$\text{or } f^n(x) = m(m-1)(m-2) \dots (m-n+1) x^{m-n}$$

So from (1)

$$(x+b)^m = x^m + bmx^{m-1} + \frac{b^2}{2!} m(m-1)x^{m-2} + \dots$$

put $x = a$, so

$$(a+b)^m = a^m + ma^{m-1}b + \frac{m(m-1)}{2!} a^{m-2} b^2 + \dots$$

Here remainder after n terms in Cauchy's form

$$\begin{aligned}
 R_n &= \frac{b^n}{(n-1)!} (1-\theta)^{n-1} f^n(a+\theta h) \\
 &= \frac{b^n}{(n-1)!} (1-\theta)^{n-1} \left[m(m-1)(m-2) \dots (m-n+1)(a+\theta h)^{m-n} \right] \\
 &= \frac{b^n}{(n-1)!} (1-\theta)^{n-1} \frac{m(m-1)(m-2) \dots (m-n+1)(m-n) \dots 3 \cdot 2 \cdot 1 \cdot (a+\theta h)^{m-n}}{(m-n) \dots 3 \cdot 2 \cdot 1} \\
 \therefore R_n &= \frac{b^n}{(n-1)!} (1-\theta)^{n-1} \frac{m!}{(m-n)!}
 \end{aligned}$$

$$\text{Now } \lim_{n \rightarrow \infty} R_n = \frac{b^n (1-\theta)^{n-1} \cdot m!}{(n-1)! \cdot (m-n)!} \longrightarrow 0 \text{ for all } m, a > 0, -a < b < a$$

Hence above series can be expanded into an infinite series as

$$(a+b)^m = a^m + \frac{m}{1!} a^{m-1} b + \frac{m(m-1)}{2!} a^{m-2} b^2 + \dots$$

(5) Prove that

$$\begin{aligned}
 f(x) &= f(a) + (x-a) f'(a) + \frac{(x-a)^2}{2!} f''(a) + \dots + \frac{(x-a)^{n-1}}{(n-1)!} f^{(n-1)}(a) \\
 &\quad + \frac{(x-a)^n}{n!} f^n(a + \overline{x-a}\theta)
 \end{aligned}$$

Stating the conditions under which it holds.

Sol:-

Then there exists a real no. θ , $0 < \theta < 1$ s.t.

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

Now we prove above theorem.

$$\text{Let } f(x) = (a + x - a)$$

Expand by Taylor's theorem with Lagrange's form of remainder after n terms.

So

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

① Use Taylor's theorem to prove that

$$\ln \sin(x+h) = \ln \sin x + h \cot x - \frac{h^2}{2} \operatorname{cosec}^2 x + \frac{h^3}{3} \cot x \operatorname{cosec}^2 x + \dots$$

Sol:-

By Taylor's theorem

$$f(x+h) = f(x) + hf'(x) + \frac{h^2}{2!}f''(x) + \dots \quad (1)$$

$$\text{Here } f(x+h) = \ln(\sin(x+h))$$

$$\Rightarrow f(x) = \ln \sin x$$

$$\Rightarrow f'(x) = \frac{1}{\sin x} \cos x = \cot x$$

$$f''(x) = -\operatorname{cosec}^2 x$$

$$f'''(x) = -2 \operatorname{cosec} x (-\operatorname{cosec} x \cot x) = 2 \operatorname{cosec}^2 x \cot x$$

and so on

putting these values in eq (1)

$$\ln \sin(x+h) = \ln \sin x + h \cot x + \frac{h^2}{2!}(-\operatorname{cosec}^2 x) + \frac{h^3}{3!}(2 \operatorname{cosec}^2 x \cot x) + \dots$$

$$\sin(x+h) = \sin x + h \cos x - \frac{h^2}{2!} \cos x + \frac{h^3}{3!} \cos x \cos x + \dots$$

Q. prove that under certain conditions (to be stated)

$$f(a+h) = f(a) + hf'(a+\theta h) \quad \text{where } 0 < \theta < 1.$$

prove also that the limiting value of θ when h decreases indefinitely is $\frac{1}{2}$.

Sup. if f is continuous in $[a, a+h]$ & f' exists in $]a, a+h[$ then by Taylor's theorem with Lagrange's form of remainder after one term

$$f(a+h) = f(a) + hf'(a+\theta h) \quad \text{--- (1) where } 0 < \theta < 1$$

Also by Taylor's theorem with Lagrange's form of remainder after two terms

$$f(a+h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a+\theta_1 h) \quad \text{--- (2) where } 0 < \theta_1 < 1$$

From (1) & (2)

$$f(a) + hf'(a+\theta h) = f(a) + hf'(a) + \frac{h^2}{2!} f''(a+\theta_1 h)$$

$$\Rightarrow hf'(a+\theta h) = hf'(a) + \frac{h^2}{2!} f''(a+\theta_1 h)$$

$$\Rightarrow f'(a+\theta h) = f'(a) + \frac{h}{2} f''(a+\theta_1 h)$$

$$\text{or } f'(a+\theta h) - f'(a) = \frac{h}{2} f''(a+\theta_1 h)$$

$$\theta h f''(a+\theta_1 h) = \frac{h}{2} f''(a+\theta_1 h) \quad (\text{by Lag. m.v.T.})$$

where $0 < \theta_1 < 1$

$$\Rightarrow \theta f''(a+\theta_1 h) = \frac{1}{2} f''(a+\theta_1 h)$$

Let $h \rightarrow 0$, then in limiting case

$$\theta f''(a) = \frac{1}{2} f''(a)$$

$$\Rightarrow \boxed{\theta = \frac{1}{2}}$$

(b) If the function f , ϕ and ψ are continuous⁴⁹ on $[a, b]$ & derivable in $]a, b[$. Show that there exist a pt $\xi \in]a, b[$ s. that

$$\begin{vmatrix} f'(\xi) & \phi'(\xi) & \psi'(\xi) \\ f(a) & \phi(a) & \psi(a) \\ f(b) & \phi(b) & \psi(b) \end{vmatrix} = 0$$

Hence deduce the m.v.T & Cauchy's m.v.T.

Sol. Define a new function

$$F(x) = f(x) + A\phi(x) + B\psi(x)$$

where A & B are const. to be chosen s. that

$$F(a) = 0 = F(b)$$

From $F(a) = 0$ & $F(b) = 0$ we have

$$f(a) + A\phi(a) + B\psi(a) = 0 \quad \text{--- (1)}$$

$$f(b) + A\phi(b) + B\psi(b) = 0 \quad \text{--- (2)}$$

Obviously the function $F(x)$, satisfies all the conditions of Rolle's Theorem. Hence there exists a pt. $\xi \in]a, b[$ s. that $F'(\xi) = 0$.

$$f'(\xi) + A\phi'(\xi) + B\psi'(\xi) = 0 \quad \text{--- (3)}$$

Eliminating A & B from eqs. (1), (2) & (3) we have

$$\begin{vmatrix} f'(\xi) & \phi'(\xi) & \psi'(\xi) \\ f(a) & \phi(a) & \psi(a) \\ f(b) & \phi(b) & \psi(b) \end{vmatrix} = 0 \quad \text{--- (4)}$$

as desired

Deductions :-

① put $\psi(x) = c$ where c is a const.

then $\psi(a) = c$

d. $\psi(b) = c$ so $\psi(a) = \psi(b)$

d. $\psi'(x) = 0$

or $\psi'(f) = 0$

So from eq ④, we have

$$\begin{vmatrix} f'(f) & \phi'(f) & 0 \\ f(a) & \phi(a) & c \\ f(b) & \phi(b) & c \end{vmatrix} = 0$$

Taking c as common

$$c \begin{vmatrix} f'(f) & \phi'(f) & 0 \\ f(a) & \phi(a) & 1 \\ f(b) & \phi(b) & 1 \end{vmatrix}$$

Expand from C_3

$$0 - 1 \begin{vmatrix} f'(f) & \phi'(f) \\ f(b) & \phi(b) \end{vmatrix} + 1 \begin{vmatrix} f'(f) & \phi'(f) \\ f(a) & \phi(a) \end{vmatrix} = 0$$

$$\text{or } - \{ f'(f) \phi(b) - f(b) \phi'(f) \} + \{ f'(f) \phi(a) - f(a) \phi'(f) \} = 0$$

$$- f'(f) \phi(b) + f(b) \phi'(f) + f'(f) \phi(a) - f(a) \phi'(f) = 0$$

$$- \{ \phi(b) - \phi(a) \} f'(f) + \{ f(b) - f(a) \} \phi'(f) = 0$$

$$\Rightarrow \{ \phi(b) - \phi(a) \} f'(f) = \{ f(b) - f(a) \} \phi'(f)$$

$$\Rightarrow \boxed{\frac{f(b) - f(a)}{\phi(b) - \phi(a)} = \frac{f'(f)}{\phi'(f)}} \quad \text{--- ⑤ for some } f \in]a, b[$$

which is Cauchy's M.V.T.

② now put $\phi(x) = x$

$$\text{So } \phi(a) = a$$

$$\text{and } \phi(b) = b$$

$$\text{and } \phi'(x) = 1$$

$$\Rightarrow \phi'(t) = 1$$

Putting these values in (5), we have

$$\frac{f(b) - f(a)}{b - a} = \frac{f'(t)}{1}$$

$$\Rightarrow \boxed{\frac{f(b) - f(a)}{b - a} = f'(t)} \quad \text{for some } t \in]a, b[$$

which is Lagrange's M.V.T

① Assuming f'' continuous on $[a, b]$, show that

$$f(c) - f(a) \frac{b-c}{b-a} - f(b) \frac{c-a}{b-a} = \frac{1}{2} (c-a)(c-b) f''(f)$$

where $c + f$ both belong to $]a, b[$

Sol:- Define a function

$$\phi(x) = f(x) + Ax + Bx^2 \quad \text{--- (1)}$$

where A & B are constants to be determined such that

$$\phi(a) = \phi(b) = \phi(c)$$

From eqs $\phi(a) = \phi(b) = \phi(c)$, we have

$$f(a) + Aa + Ba^2 = f(b) + Ab + Bb^2 = f(c) + Ac + Bc^2$$

$$\text{or } \left. \begin{aligned} f(a) + Aa + Ba^2 &= f(b) + Ab + Bb^2 \\ f(b) + Ab + Bb^2 &= f(c) + Ac + Bc^2 \end{aligned} \right\}$$

$$\text{or } \left. \begin{aligned} (a-b)A + (a^2-b^2)B + [f(a)-f(b)] &= 0 \\ (b-c)A + (b^2-c^2)B + [f(b)-f(c)] &= 0 \end{aligned} \right\}$$

$$\left. \begin{aligned} (a-b)A + (a^2-b^2)B + [f(a)-f(b)] &= 0 \\ (b-c)A + (b^2-c^2)B + [f(b)-f(c)] &= 0 \end{aligned} \right\}$$

Solving

$$\frac{A}{(a^2-b^2)\{f(b)-f(c)\}-(b^2-c^2)\{f(a)-f(b)\}} = \frac{B}{(b-c)\{f(a)-f(b)\}-(a-b)\{f(b)-f(c)\}}$$

$$= \frac{1}{(a-b)(b^2-c^2)-(b-c)(a^2-b^2)}$$

$$\therefore \frac{A}{(a^2-b^2)\{f(b)-f(c)\}-(b^2-c^2)\{f(a)-f(b)\}} = \frac{B}{(b-c)\{f(a)-f(b)\}-(a-b)\{f(b)-f(c)\}}$$

$$= \frac{1}{(a-b)(b-c)\{f'(c)-a/b\}}$$

$$\Rightarrow A = \frac{(a^2-b^2)\{f(b)-f(c)\}-(b^2-c^2)\{f(a)-f(b)\}}{(a-b)(b-c)(c-a)} \quad (2)$$

$$B = \frac{(b-c)\{f(a)-f(b)\}-(a-b)\{f(b)-f(c)\}}{(a-b)(b-c)(c-a)} \quad (3)$$

Since f'' is continuous on $[a, b]$, so $f(x)$ is derivable in $]a, b[$. Also obviously, $Ax + Bx^2$ is derivable in $]a, b[$. So from (1) we conclude that $\phi(x)$ is derivable in $]a, b[$.

If we consider the interval $[a, c]$. Then $\phi(x)$ is derivable in $]a, c[$ ($\because [a, c] \subset [a, b]$)

$$\text{Also } \phi(a) = \phi(c)$$

Hence by Rolle's Theorem

$$\phi'(\alpha) = 0 \quad \text{--- (4) for some } \alpha \in]a, c[$$

Similarly if we consider interval $[c, b]$. Then $\phi(x)$ is derivable in $]c, b[$ ($\because [c, b] \subset [a, b]$)

$$\therefore \text{Also } \phi(c) = \phi(b)$$

Hence by Rolle's Theorem

$$\phi'(\beta) = 0 \quad \text{--- (5) for some } \beta \in]c, b[$$

Now let

53

$$F(x) = \phi'(x) = f'(x) + A + 2Bx$$

$$\Rightarrow F'(x) = f''(x) + 2B$$

Since $f''(x)$ exists in $[a, b]$, so $F(x)$ also exists in $[a, b]$. Hence $F(x)$ is derivable in $]a, b[$.

$\Rightarrow F(x)$ is also derivable in $] \alpha, \beta [$ ($\because [\alpha, \beta] \subset [a, b]$)

$$\downarrow F(\alpha) = \phi'(\alpha) = 0$$

$$\downarrow F(\beta) = \phi'(\beta) = 0$$

So

$$F(\alpha) = F(\beta)$$

Hence by Rolle's theorem

$$F'(\xi) = 0$$

\exists some $\xi \in] \alpha, \beta [$

$$\text{i.e., } f''(\xi) + 2B = 0$$

\exists some $\xi \in]a, b[$

$$\Rightarrow f''(\xi) + 2 \frac{b-c \left[f(a) - f(b) \right] - (a-b) \left[f(b) - f(a) \right]}{(a-b)(b-c)(c-a)} = 0$$

$$\Rightarrow (a-b)(b-c)(c-a) f''(\xi) + 2 \left[(b-c) \left[f(a) - f(b) \right] - (a-b) \left[f(b) - f(a) \right] \right] = 0$$

$$\Rightarrow (a-b)(b-c)(c-a) f''(\xi) = 2 \left[(b-c) \left[f(a) - f(b) \right] - (a-b) \left[f(b) - f(a) \right] \right]$$

$$\Rightarrow \frac{1}{1} (c-a)(c-b) f''(\xi) = \frac{(b-c) \left[f(a) - f(b) \right] - (a-b) \left[f(b) - f(a) \right]}{(a-b)}$$

$$= \frac{(b-c) f(a) - (b-c) f(b) - (a-b) f(b) + (a-b) f(a)}{(a-b)}$$

$$= \frac{(b-c) f(a) - [b-c + a-b] f(b) + (a-b) f(a)}{(a-b)}$$

$$= \frac{(b-c) f(a) - (a-c) f(b) + (a-b) f(a)}{(a-b)}$$

$$= \frac{(b-c)f(a)}{a-b} - \frac{(a-c)}{a-b} f(b) + f(c)$$

$$\Rightarrow \frac{1}{(c-a)(c-b)} f''(\xi) = f(c) - f(a) \frac{b-c}{b-a} - f(b) \frac{c-a}{b-a}$$

(b) Show that the no. 0 which occurs in the Taylor's theorem with Lagrange's form of remainder after n terms approaches the limit $\frac{1}{n+1}$ as $h \rightarrow 0$ provided that $f^{n+1}(x)$ is continuous & different from zero at $x=a$.

Sol:-

We know that Taylor's theorem with Lagrange's form of remainder after n terms is

$$f(a+h) = f(a) + hf'(a) + \dots + \frac{h^{n-1}}{(n-1)!} f^{(n-1)}(a) + \frac{h^n}{n!} f^{(n)}(a+\theta h) \quad \text{--- (1)}$$

also Taylor's theorem with where $0 < \theta < 1$

Lagrange's form of remainder after $(n+1)$ terms is

$$f(a+h) = f(a) + hf'(a) + \dots + \frac{h^n}{n!} f^{(n)}(a) + \frac{h^{n+1}}{(n+1)!} f^{(n+1)}(a+\theta_1 h) \quad \text{--- (2)}$$

From (1) & (2) we get

$$\frac{h^n}{n!} f^{(n)}(a+\theta h) = \frac{h^n}{n!} f^{(n)}(a) + \frac{h^{n+1}}{(n+1)!} f^{(n+1)}(a+\theta_1 h)$$

$$\text{or } f^{(n)}(a+\theta h) = f^{(n)}(a) + \frac{h}{n+1} f^{(n+1)}(a+\theta_1 h)$$

$$\Rightarrow f^{(n)}(a+\theta h) - f^{(n)}(a) = \frac{h}{n+1} f^{(n+1)}(a+\theta_1 h)$$

$$\Rightarrow \theta h f^{(n+1)}(a+\theta_2 \theta h) = \frac{h}{n+1} f^{(n+1)}(a+\theta_1 h) \quad (\text{by M.V.T.})$$

$$\Rightarrow \theta f^{(n+1)}(a+\theta_2 \theta h) = \frac{1}{n+1} f^{(n+1)}(a+\theta_1 h)$$

Let $h \rightarrow 0$ so in limiting case

$$\theta f^{(n+1)}(a) = \frac{1}{n+1} f^{(n+1)}(a) \Rightarrow \theta = \frac{1}{n+1} \text{ as } h \rightarrow 0$$

Solved Examples

55

① Find Maclaurins development with Lagranges form of remainder after n terms of function $f(x) = e^x$.
 Sol:- we know that Maclaurins development with Lagrange form of remainder after n terms is

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \dots + \frac{x^{n-1}}{(n-1)!} f^{(n-1)}(0) + \frac{x^n}{n!} f^{(n)}(\theta x) \quad (1)$$

where $0 < \theta < 1$

Here $f(x) = e^x$

Then $f^{(n)}(x) = e^x$

$\Rightarrow f^{(n)}(0) = 1$

So from (1)

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^{n-1}}{(n-1)!} + \frac{x^n}{n!} e^{\theta x}$$

where $0 < \theta < 1$

② Expand e^x by Maclaurins theorem.

Here $f(x) = e^x$

Then $f^{(n)}(x) = e^x$

d $f^{(n)}(0) = 1$

d $f^{(n)}(\theta x) = e^{\theta x}$

Now remainder after n terms in Lagrange's form is

$$R_n = \frac{x^n}{n!} f^{(n)}(\theta x)$$

$$R_n = \frac{x^n}{n!} e^{\theta x}$$

Now $R_n = \left| \frac{x^n}{n!} e^{\theta x} \right|$

$$\left. \begin{array}{l} \text{since } e^{0x} < e^x \\ \text{and } e^{0x} < 1 \end{array} \right\} \begin{array}{l} \text{if } x > 0 \\ \text{if } x < 0 \end{array}$$

So

$$\left. \begin{array}{l} |R_n| = \left| \frac{x^n}{n!} e^{0x} \right| < \frac{x^n}{n!} e^x \\ \text{and } |R_n| = \left| \frac{x^n e^{0x}}{n!} \right| < \frac{x^n}{n!} \end{array} \right\} \begin{array}{l} \text{if } x > 0 \\ \text{if } x < 0 \end{array}$$

$$\text{Now } \lim_{n \rightarrow \infty} \frac{x^n}{n!} \rightarrow 0$$

So $\lim_{n \rightarrow \infty} R_n \rightarrow 0$, Hence $f(x) = e^x$ can be expanded into an infinite series.

By Maclaurin's theorem

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

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \quad \text{--- Ans}$$

③ Expand $\ln(1+x)$ by Maclaurin's theorem

Sol: Here $f(x) = \ln(1+x)$

Then we know that

$$f^n(x) = \frac{(-1)^{n-1} (n-1)!}{(1+x)^n}$$

$$\Rightarrow f^n(0) = (-1)^{n-1} (n-1)!$$

For $n=1$

$$f'(0) = 1$$

$n=2$

$$f''(0) = -1$$

$n=3$

$$f'''(0) = 2$$

$n=4$

$$f^{(4)}(0) = -6 \quad \text{and so on}$$

Now remainder after n terms in Lagrange's form

$$R_n = \frac{x^n}{n!} f^{(n)}(\theta x)$$

$$= \frac{x^n}{n!} \cdot \frac{(-1)^{n-1} \cdot (n-1)!}{(1+\theta x)^n}$$

$$R_n = \frac{(-1)^{n-1}}{n} \left(\frac{x}{1+\theta x} \right)^n$$

$$\lim_{n \rightarrow \infty} |R_n| = \lim_{n \rightarrow \infty} \frac{(-1)^{n-1}}{n} \left(\frac{x}{1+\theta x} \right)^n$$

If $0 \leq x \leq 1$, Then $\left| \frac{x}{1+\theta x} \right|$ is +ve & less than 1.

Hence,

$$\lim_{n \rightarrow \infty} |R_n| \rightarrow 0$$

But if $-1 < x < 0$ Then $\left| \frac{x}{1+\theta x} \right|$ may not be less than 1.

Now taking remainder after n terms in Cauchy's form is

$$R_n = \frac{x^n}{(n-1)!} (1-\theta)^{n-1} f^{(n)}(\theta x) \quad \text{where } 0 < \theta < 1$$

$$= \frac{x^n}{(n-1)!} (1-\theta)^{n-1} \cdot \frac{(-1)^{n-1} \cdot (n-1)!}{(1+\theta x)^n}$$

$$= (-1)^{n-1} x^n \left(\frac{1-\theta}{1+\theta x} \right)^{n-1} \frac{1}{1+\theta x}$$

Now

$$\frac{1-\theta}{1+\theta x} \text{ is +ve \& less than 1 (} \because |x| < 1 \text{)}$$

$$\text{So } 0 < \left(\frac{1-\theta}{1+\theta x} \right)^{n-1} < 1$$

also $x^n \rightarrow 0$ as $n \rightarrow \infty$ because $|x| < 1$

So $R_n \rightarrow 0$ as $n \rightarrow \infty$

Hence $f(x) = \ln(1+x)$ can be expanded into an infinite series.

By Maclaurin's Theorem

$$f(x) = f(0) + x f'(0) + \frac{x^2}{2!} f''(0) + \dots$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots$$

[Indeterminate Forms]

The form $\left(\frac{0}{0}\right)$:- Suppose that two functions f & ϕ satisfy the conditions of Cauchy's M.V.T on some interval. If $f(a) = \phi(a) = 0$

Then the expression $\frac{f(x)}{\phi(x)}$ is meaningless. But

$\lim_{x \rightarrow a} \frac{f(x)}{\phi(x)}$ may exist.

The calculation of limits of this type is known as evaluating the indeterminate form $\left(\frac{0}{0}\right)$. e.g.

$\lim_{x \rightarrow 0} \frac{x}{x}$ is meaningless at $x = 0$

But $\lim_{x \rightarrow 0} \frac{x}{x} \rightarrow 1$ as $x \rightarrow 0$

L'Hospital's Rule :-

Statement :-

- (1) Let the functions f & ϕ are continuous on $[a, b]$
- (2) f & ϕ are derivable in $]a, b[$.
- (3) $f(a) = 0 = \phi(a)$ & $\phi'(x) \neq 0 \quad \forall x \in]a, b[$
- (4) $\lim_{x \rightarrow a} \frac{f(x)}{\phi(x)} = l$

Then $\lim_{x \rightarrow a} \frac{f(x)}{\phi(x)} = l$