

Tutorial 8 Mathematics MAT1841

School of Mathematical Science (Monash University Malaysia)

Problem Set Eight: Function Approximation using Taylor Series and Cubic Spline

at x = 0:

$$T_n(x) = f(0) + \frac{f'(0)}{1!}x + \frac{f''(0)}{2!}x^2 + \frac{f^{(3)}(0)}{3!}x^3 + \dots + \frac{f^{(n)}(0)}{n!}x^n.$$

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

Taylor Series

1. Calculate $f^{(1)}$, $f^{(2)}$, $f^{(3)}$ and $f^{(4)}$ for the function $f(x) = e^{-x}$. Now calculate the values of each of these derivatives at z = 0 and calculate $a_n = \frac{f^{(n)}(0)}{n!}$ to construct the first five partial sums of the Taylor series, $T_0(x)$, $T_1(x)$, $T_2(x)$, $T_3(x)$ and $T_4(x)$.

$$f(x) = e^{-x} \qquad f(0) = 1$$

$$f(1)(x) = -e^{-x} \qquad f(1)(0) = 1$$

$$f(1)(x) = -e^{-x} \qquad f(1)(0) = 1$$

$$f(2)(x) = e^{-x} \qquad f(3)(0) = 1$$

$$f(3)(x) = -e^{-x} \qquad f(3)(0) = 1$$

$$f(4)(x) = e^{-x} \qquad f(4)(0) = 1$$

$$T_{1}(x) = 1 - x$$

$$T_{2}(x) = 1 - x + \frac{1}{2}x^{2}$$

$$T_{3}(x) = 1 - x + \frac{1}{2}x$$

$$f(x) = e^{-x} \qquad f(0) = 1$$

$$f(1)(x) = -e^{-x} \qquad f(1)(0) = -1$$

$$T_{1}(x) = 1 - x$$

$$T_{2}(x) = 1 - x + \frac{1}{2}x^{2}$$

$$T_{3}(x) = 1 - x + \frac{1}{2}x^{2} - \frac{1}{6}x^{3}$$

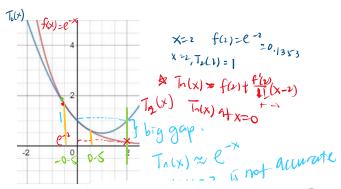
$$T_{4}(x) = 1 - x + \frac{1}{2}x^{2} - \frac{1}{6}x^{3} + \frac{1}{24}x^{4}$$

$$f(3)(x) = e^{-x} \qquad f(3)(0) = 1$$

$$T_{4}(x) = 1 - x + \frac{1}{2}x^{2} - \frac{1}{6}x^{3} + \frac{1}{24}x^{4}$$

$$T_{n}(x) = [+\frac{1}{1!}x + \frac{1}{2!}x^{2} + \frac{1}{3!}x^{3} + \frac{1}{4!}x^{4} + \cdots$$

$$e^{-x} \approx [-x + \frac{1}{2}x^{2} - \frac{1}{6}x^{3} + \frac{1}{24}x^{4} + \cdots]$$



2. Construct a Taylor series for each of the following functions, centred at x = 0.

(a)
$$f(x) = \ln(1-x)$$

(b)
$$f(x) = \sin(x)$$

(c)
$$f(x) = e^{-x} \sin(x)$$

Question 2

(a)
$$f(+) = \ln(1-x)$$
 $f(-) = 0$
 $f^{(1)}(x) = \frac{1}{1-x} = -(1-x)^{-1}$
 $f^{(2)}(0) = -1$
 $f^{(3)}(x) = -2(1-x)^{-2}$
 $f^{(3)}(x) = -2(1-x)^{-3}$
 $f^{(3)}(x) = -2(1-x)^{-3}$
 $f^{(3)}(x) = -2(1-x)^{-3}$
 $f^{(4)}(x) = -6(1-x)^{-4}$
 $f^{(4)}(0) = 6$

Th(x) = $0 + \frac{1}{11}x + \frac{1}{21}x^2 + \frac{2}{31}x^3 + \frac{1}{41}x^4 + \cdots$
 $f^{(4)}(x) = -x - \frac{1}{2}x^2 - \frac{1}{3}x^3 - \frac{1}{4}x^4 + \cdots + \frac{1}{n}x^n$
 $f^{(4)}(x) = -\sin x$
 $f^{(4)}(0) = 0$
 $f^{(4)}(x) = \sin x$
 $f^{(4)}(0) = 0$
 $f^{(4)}(x) = \sin x$
 $f^{(4)}(0) = 0$
 $f^{(5)}(x) = \cos x$
 $f^{(6)}(0) = 1$

Th(x) = $0 + \frac{1}{12}x + \frac{0}{21}x^2 + \frac{1}{31}x^3 + \frac{0}{41}x^4 + \frac{1}{51}x^5 + \cdots$

Sin(x) $\approx x - \frac{1}{31}x^3 + \frac{1}{51}x^5 + \cdots + \frac{(-1)^n}{(n+1)!}x^{2n+1}$

Sin(x) 2x-6x3+ 12x5=T6(x)

2. Construct a Taylor series for each of the following functions, centred at

$$x=0$$
.

$$f(0) = 0$$

ca) (0) = 1

(a)
$$f(x) = \ln(1-x)$$

(b)
$$f(x) = \sin(x)$$

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

(c)
$$f(x) = e^{-x}\sin(x)$$

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

= -2e^-x (\sin(x) + \os(x))

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

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

$$f^{(4)}(x) = -2e^{-x} (\cos(x) + \sin(x)) + 2e^{-x} (-\sin(x) + \cos(x)) f^{(4)}(0) = 0$$

= $-4e^{-x} \sin(x)$

3. Construct the Taylor series (up to $T_3(x)$ is sufficient) for the function $f(x) = \sin^{-1}(x)$, centred at x = 0.

$$f(x) = \sin^{-1}(x)$$

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

$$f^{(1)}(x) = -\frac{1}{2}(1-x^2)^{-3/2}(-2x)$$

$$f^{(3)}(x) = (1-x^2)^{-3/2} + (x)(-\frac{3}{2})(1-x^2)^{-5/2} \quad (-2x) \quad f^{(3)}(0) = 1$$

$$= (1-x^2)^{-3/2} + 3x^2 (1-x^2)^{-5/2}$$

$$Sin^{-1}(x) \approx x + \frac{1}{3!}x^3 + \frac{1}{5!}x^5 + \frac{1}{2!}x^7 + ... + \frac{1}{(2n+1)!}x^{2n+1}$$

4. Find the first four non-zero terms of the Taylor series (about x=0) for each of the following functions

(a)
$$f(x) = \cos(x)$$

$$f(x) = \sin(2x)$$

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

(d)
$$f(x) = \arctan(x)$$

(a)
$$f(x) = los(x)$$
 $f(0) = 1$ $f^{(3)}(x) = -8(os(2x))$
 $f^{(1)}(x) = -sin(x)$ $f^{(1)}(0) = 0$ $f^{(4)}(x) = losin(1x)$
 $f^{(2)}(x) = -(os(x))$ $f^{(1)}(0) = -1$ $f^{(3)}(x) = 32los(2x)$
 $f^{(3)}(x) = sin(x)$ $f^{(3)}(0) = 0$ $f^{(4)}(x) = los(x)$ $f^{(4)}(x) = los(x)$ $f^{(4)}(x) = -los(x)$ $f^{(4)}(0) = 1$ $f^{(4)}(x) = -los(x)$ $f^{(4)}(0) = 0$ $f^{(4)}(x) = -los(x)$ $f^{(5)}(0) = 0$ $f^{(7)}(x) = -los(x)$ $f^{(8)}(0) = -lo$

 $(0)(x) \approx |-\frac{1}{2}x^2 + \frac{1}{24}x^4 - \frac{1}{220}x^6 + \cdots$

(a)
$$f(x) = \cos(x)$$

(b) $f(x) = \sin(2x)$
(c) $f(x) = e^{x}$
(d) $f(x) = \arctan(x)$
(e) $f(x) = \arctan(x)$
(f) $f(x) = \arctan(x)$
(g) $f(x) = -4\sin(x)$
(h) $f(x) = \sin(2x)$
(g) $f(x) = -2\sin(x)$
(h) $f(x) = \sin(2x)$
(g) $f(x) = -2\sin(x)$
(h) $f(x) = -2\sin(x)$
 $f(x) = -2\cos(x)$
 $f($

(c)
$$f(x) = e^{x}$$
 $f(0)=1$ $T_{n}(x)=1+\frac{1}{1!}x+\frac{1}{2!}x^{2}+\frac{1}{3!}x^{3}+\cdots$
 $f^{(1)}(x)=e^{x}$ $f^{(1)}(0)=1$ $e^{x} \approx 1+x+\frac{1}{2!}x^{2}+\frac{1}{3!}x^{3}+\cdots$
 $f^{(2)}(x)=e^{x}$ $f^{(3)}(0)=1$ $e^{x} \approx 1+x+\frac{1}{2!}x^{2}+\frac{1}{3!}x^{3}+\cdots$

(d)
$$f(x) = \tan^{-1}(x)$$
 $f(0) = 0$

$$f^{(1)}(x) = \frac{1}{1+x^{2}} = (Hx^{2})^{-1} + \frac{1}{10} = 1$$

$$f^{(2)}(x) = -2x(1+x^{2})^{-2} + 8x^{2}(1+x^{2})^{-3} + 2x^{2}(1+x^{2})^{-3} = 2x^{2}(1+x^{2})^{-2} + 8x^{2}(1+x^{2})^{-3} + 48x^{3}(1+x^{2})^{-4}$$

$$= 24x(1+x^{2})^{-3} - 48x^{3}(1+x^{2})^{-4} + 6x^{2}(1+x^{2})^{-3} - 48x^{3}(1+x^{2})^{-4}$$

$$= 24x(1+x^{2})^{-3} - 48x^{3}(1+x^{2})^{-4} + 6x^{2}(1+x^{2})^{-4} + 384x^{4}(1+x^{2})^{-5}$$

$$= 24x(1+x^{2})^{-3} - 48x^{3}(1+x^{2})^{-4} + 144x^{2}(1+x^{2})^{-4} + 384x^{4}(1+x^{2})^{-5}$$

$$= 24(1+x^{2})^{-3} - 24x^{2}(1+x^{2})^{-4} + 1384x^{4}(1+x^{2})^{-5} + 6x^{2}(1+x^{2})^{-5} + 16x^{2}(1+x^{2})^{-5} + 16x^{2$$

5. Use the results of the previous question to obtain the first two non-zero terms of the Taylor series (about x = 0) for the following functions

(a)
$$f(x) = \cos(x)\sin(2x)$$

(b) $f(x) = e^{-x^2}$

(c)
$$f(x) = \arctan(\arctan(x))$$

(a)
$$f(x) = los(x) sin(2x)$$

 $cos(x) sin(2x) \approx \left[1 - \frac{1}{2} x^2 + \frac{1}{24} x^4 - \frac{1}{720} x^6 + \dots\right] \left[2x - \frac{4}{3} x^3 + \frac{4}{15} x^5 - \frac{8}{315} x^7 + \dots\right]$
 $= 2x - \frac{4}{3} x^3 - x^3 + \dots$
 $cos(x) sin(2x) \approx 2x - \frac{1}{3} x^3$

$$From 4(c) Q^{X} \approx 1 + x + \frac{1}{2!}x^{2} + \frac{1}{3!}x^{3} + \cdots$$

$$e^{-X^{2}} \approx 1 + (-x^{3}) + \frac{1}{2!}(-x^{4})^{2} + \frac{1}{3!}(-x^{4})^{3} + \cdots$$

$$e^{-X^{2}} \approx 1 - x^{2} + \frac{1}{2!}x^{4} - \frac{1}{3!}x^{6}$$

$$\frac{\theta^{5}(c)}{\tan^{-1}(x)} = \tan^{-1}(\tan^{-1}(x))$$

$$\tan^{-1}(x) = (x - \frac{1}{3}x^{3} + \frac{1}{5}x^{5} - \frac{1}{3}x^{4} + \frac{1}{5}x^{5} - \frac{1}{3}x^{3} + \frac{1}{5}x^{5} - \frac{1}{3}x^{5} + \frac{1}{5}x^{5} - \frac{$$

6. Compute the Taylor polynomial T_n , about the given point, for each of the following functions: X = 0

$$f(x) = e^{x} \quad \text{(a)} \quad f(x) = e^{x}, \text{ about } a = 1.$$

(b)
$$f(x) = e^x$$
, about $a = -1$.

$$f^{(1)}(x)=e^{x}$$

 $f^{(2)}(x)=e^{x}$
 $f^{(3)}(x)=e^{x}$
 $f^{(3)}(x)=e^{x}$
 $f^{(1)}(1)=e$
 $f^{(3)}(1)=e$

$$e^{x} \approx e + \frac{e}{1!} (x-1) + \frac{e}{2!} (x-1)^{2} + \frac{e}{3!} (x-1)^{3} +$$

$$f^{(1)}(x) = e^{x} \qquad (a) \quad x = 1
f^{(2)}(x) = e^{x} \qquad f^{(1)}(1) = e
f^{(3)}(x) = e^{x} \qquad f^{(1)}(1) = e
f^{(3)}(1) = e
f^{(3)}(1) = e
$$f^{(3)}(1) = e^{x} \qquad f^{(1)}(1) = e^{-1}
f^{(2)}(-1) = e^{-1}
f^{(3)}(-1) = e^{-1}
f^{(3)}(-1) = e^{-1}
e^{x} \approx e^{-1} + \frac{e^{-1}}{1!}(x+1)^{2} + \frac{e^{-1}}{3!}(x+1)^{3} + \cdots$$

$$e^{x} \approx e^{-1} + \frac{e^{-1}}{1!}(x+1) + \frac{e^{-1}}{2!}(x+1)^{2} + \frac{e^{-1}}{3!}(x+1)^{3} + \cdots$$

$$e^{x} \approx e^{-1} \left[1 + (x+1) + \frac{1}{2!}(x+1)^{2} + \frac{1}{3!}(x+1)^{3} + \cdots\right]$$$$

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

7. Compute the Taylor series, around x = 0, for $\log(1 + x)$ and $\log(1 - x)$.

7. Compute the Taylor series, around
$$x = 0$$
, for $\log(1+x)$ and $\log(1-x)$.

Hence obtain a Taylor series for $f(x) = \log\left(\frac{1+x}{1-x}\right) = \log(1+x) - \log(1+x)$

$$\log \left(\frac{1+x}{1-x}\right) = 2x + \frac{2}{3}x^{3} + \frac{2}{5}x^{5} + \cdots$$

$$= 2\left[x + \frac{1}{3}x^{3} + \frac{1}{5}x^{5} + \frac{1}{7}x^{7} + \cdots + \frac{1}{2n+1}x^{2n+1}\right]$$

 $L(x) = T_{i}(x)$ Linear Approximation

8. Write down the linear approximation to $f(x) = \sqrt{1+x}$ at x=0. Use this to find an approximation for f(x) when x = 1. Is this a reasonable approximation for $\sqrt{2}$? Explain.

$$f(x) = J(tx)^{\frac{1}{2}}$$
 $f(0) = 1$

$$f^{(1)}(x) = \frac{1}{2}(1+x)^{\frac{1}{2}} = \frac{1}{2\sqrt{1+x}}$$
 $f^{(1)}(0) = \frac{1}{2}$

$$\int \overline{1+x} \approx 1 + \frac{1}{1!} \times L(x) = 1 + \frac{1}{2} \times L(x)$$

When x=1, L.H.S $JI+I = Jz \approx 1.4142...$ $R.H.S (1+zu) = IS \approx 1.50$

Not reasonable. Difference is not smell enoner correct to 2 dp. at x=1

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9. Write down the linear approximation to $f(x) = \sin(x)$ at x = 0. Sketch the graphs of f(x) and L(x) (the linear approximation) on the same set of axes. Is L(x) a reasonable approximation for $f(x) = \sin(x)$? Explain.

f(x)=sin(x)

$$f(0)=0$$

$$f(0)=1$$

$$L(x)=0+ i(x)$$

$$L(x)=x$$

$$Sin(x) \sim \chi$$

$$Sin(x) \sim \chi$$

$$L(x) = x$$

$$L(x)$$

Cubic Splines

10a. Find the cubic spline approximation for the function $f(x) = x + \frac{1}{x}$, using the points on the graph of f(x) corresponding to $x_1 = \frac{1}{2}$, $x_2 = 1$, $x_3 = \frac{3}{2}$ and $x_4 = 2$.

10b. Check that the following conditions are met for the three cubic equations found above:

- i. Interpolation condition: $y_i = \tilde{y}_i(x_i)$.
- ii. Continuity of the function: $\tilde{y}_{i-1}(x_i) = \tilde{y}_i(x_i)$.
- iii. Continuity of the first derivative: $\tilde{y}'_{i-1}(x_i) = \tilde{y}'_i(x_i)$.
- iv. Continuity of the second derivative: $\tilde{y}_{i-1}''(x_i) = \tilde{y}_i''(x_i)$.

#10(a) f(x) = rt = y"= y"= 0/
$\begin{array}{c ccccccccccccccccccccccccccccccccccc$
Equition $i=2$, $6\left(\frac{\frac{13}{6}-2}{\frac{1}{2}}-\frac{2-\frac{5}{2}}{\frac{1}{2}}\right)=\frac{1}{2}y_3''+2(1)y_2''+\frac{1}{2}y_1''$ $16=y_3''+4y_2''-0$
$\frac{\overline{t}=3}{6} \left(\frac{5/2 - \frac{13}{6}}{\frac{1}{2}} - \frac{\frac{13}{6} - 2}{\frac{1}{2}} \right) = \frac{1}{2} y_4 + 2(1) y_3 + \frac{1}{2} y_2 $ $4 = 4 y_3'' + y_2'' - 2$
Solve (D2) > 4"=4, 4"=0
Find $a: bi \ \ \ \ \ \ \ \ \ \ \ \ \ $
$ \frac{1}{2} \frac{1}{2} \frac{1}{2} \frac{1}{1} = 1, C_1 = \frac{4-0}{3} = \frac{4}{3} $ $ \frac{1}{2} \frac{1}{2} \frac{1}{1} = 1, C_1 = \frac{4-0}{3} = \frac{4}{3} $ $ \frac{1}{2} \frac{1}{2} \frac{1}{2} = 0 $ $ \frac{1}{2} \frac{1}{2} \frac{1}{2} \frac{1}{2} \frac{1}{2} = 0 $ $ \frac{1}{2} \frac{1}{2} \frac{1}{2} \frac{1}{2} \frac{1}{2} \frac{1}{2} = 0 $ $ \frac{1}{2} \frac$

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patting those coefficients, three cabic splines:
     \tilde{y}_{1}(x) = \frac{5}{2} - \frac{4}{3}(x - \frac{1}{2}) + 0(x - \frac{1}{2})^{2} + \frac{4}{3}(x - \frac{1}{2})^{3} \quad \pm \leq x \leq 1
     \widetilde{\mathcal{Y}}, (x) = 2 - \frac{1}{3}(x-1) + 2(x-1)^2 - \frac{4}{3}(x-1)^3 1 \le x \le \frac{3}{2}
      \widetilde{y}_{3}(x) = \frac{13}{6} + \frac{2}{3}(x - \frac{3}{2}) + O(x - \frac{3}{2})^{2} + O(x - \frac{3}{2})^{3} \stackrel{?}{=} < x \le 2
 10th, is interpolation condition: y= gi (xi)
         \tilde{y}_{i}(x) = \tilde{y}_{i}(z) = \frac{5}{2} = y_{i}
                                                    Hence the interpolation condition is met
         y2(x)= y2(1)=2=y2
        \hat{y}_3(x) = \hat{y}_3(\frac{3}{2}) = \frac{13}{6} = y_3
      in) Continuity of the function \hat{y}_{i-1}(x_i) = \hat{y}_i(x_i)
       for i=2, ỹ, (x2)=ỹ, (1)=5-3+6=2=ỹ, (x2)
      for i=3, \hat{y}_{2}(x_{3})=\hat{y}_{2}(\frac{3}{2})=2-\frac{1}{6}+\frac{1}{2}-\frac{1}{6}=\hat{y}_{3}(x_{3})
               Hence, the Continuity of furth yi-, (xi) = g; (xi) is net
    (m) (antinuity of the first derivative yor(xi) = yi(xi)
        \tilde{y}'_1 = -\frac{4}{3} + 4(x-\frac{1}{2})^2 \tilde{y}'_2 = -\frac{1}{3} + 4(x-1)^2 + 4(x-1)^2 + 4(x-1)^2 + 4(x-1)^2
  \tilde{i}=2 \tilde{y}'_{1}(x_{2})=\tilde{y}'_{1}(1)=-\frac{4}{3}+4(\frac{1}{4})=-\frac{1}{3}
             \tilde{y}_{2}(X_{2}) = \tilde{y}_{2}(1) = -\frac{1}{3}
                                                               =) Met ()
   i=3 Y2'EX3) = Y1'(3) = -3+4(1)-4(4)=3
           (iv) Continuity for 2nd derivative y'i-1 (xi)=y'' (xi) =) net )

\widetilde{y}_{1}^{"} = 8(x-\frac{1}{2}) \\
\widetilde{y}_{2}^{"} = 4 - 8(x-1)

\widetilde{y}_{1}^{"}(x_{2}) = \widetilde{y}_{1}^{"}(x_{1}) = 4

\widetilde{y}_{2}^{"}(x_{3}) = \widetilde{y}_{2}^{"}(\frac{2}{2}) = 4 - 8(\frac{2}{2}-1) = 0

\widetilde{y}_{2}^{"}(x_{3}) = \widetilde{y}_{1}^{"}(\frac{2}{2}) = 0

    93" = 0
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