

Suppose  $f(x)$  is given, and suppose

$$f(x) = f(a) + R.$$

Thus,  $R = f(x) - f(a) = \int_a^x f'(t) dt$ .

Note that

$$\int_a^x f'(t) dt = [f'(t)(t-x)]_a^x - \int_a^x f''(t)(t-x) dt = 0 - f'(a)(a-x) - \int_a^x f''(t)(t-x) dt.$$

Therefore, for  $f(x) = f(a) + R_1$  we obtain that

$$f(x) = f(a) + f'(a)(x-a) + \int_a^x f''(t)(x-t) dt.$$

Similarly, for  $R_2 = \int_a^x f''(t)(x-t) dt$ , we get that

$$f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2}(x-a)^2 + \int_a^x f'''(t) \frac{(x-t)^2}{2} dt. \quad (1)$$

We therefore can prove by induction that

$$f(x) = f(a) + f'(a)(x-a) + \cdots + f^{(n)}(a) \frac{(x-a)^n}{n!} + \int_a^x f^{(n+1)}(t) \frac{(x-t)^n}{n!} dt, \quad (2)$$

and thus  $f(x) = P_n(x) + R_n(x)$  for  $R_n(x) = \int_a^x f^{(n+1)}(t) \frac{(x-t)^n}{n!} dt$ .

If, for example,  $f(x) = \sin x$ , then for all  $k \in \mathbb{Z}^+$  and for all  $x \in D(f)$ , then  $|f^{(k)}(x)| \leq 1$ , and hence  $|R_n(x)| \leq \int_a^x \frac{(x-t)^n}{n!} dt = \frac{(x-a)^{n+1}}{(n+1)!}$ . In this way, if we are to compute the approximation of  $\sin(1)$  to within 0.001, then any  $n \in \mathbb{Z}^+$  such that  $(n+1)! > 1000$  will suffice.

## 0.1 Lagrange Form

Assume that a bound for  $f^{(n+1)}$  is known on the interval from  $a$  to  $x$ . Therefore,  $m \leq f^{(n+1)}(t) \leq W$  for any  $t$  between  $a$  and  $x$ , which means that

$$|R_n(x)| \leq \int_a^x M \frac{(x-t)^n}{n!} dt \quad (3)$$

$$\leq M \frac{|x-a|^{n+1}}{(n+1)!}. \quad (4)$$

If  $f^{(n+1)}$  is continuous, then the IVT shows that there exists  $z \in \mathbb{R}$  between  $a$  and  $x$  such that  $R_n(x) = f^{(n+1)}(z) \frac{|x-a|^{n+1}}{(n+1)!}$ .

Another way to see it is by looking at  $P_{n+1}(x)$ .

This form of a remainder is called a **Lagrange form**.

Suppose now that  $f(x) = e^x$ .

Then  $R_n(1) = \frac{e^z}{(n+1)!}$  for some  $z \in [0, 1]$ .

Since  $\log(4) > 1$ , we know that  $e < 4$ , and thus  $R_n(1) < \frac{4}{(n+1)!}$ .

Therefore,  $f(1) = 2^2/3 + R_3(1)$ .