

Taylor Polynomial & Taylor Series

In this section we want to represent functions with power series. Let us start with the geometric series: $\sum_{n=0}^{\infty} ar^n = \frac{a}{1-r}$ for $|r| < 1$. If we take $a=1$ and $r=x$, then we have $\sum_{n=0}^{\infty} x^n = \frac{1}{1-x}$ for $|x| < 1$. This means we can represent the function $f(x) = \frac{1}{1-x}$ with the power series $\sum_{n=0}^{\infty} x^n$ for $|x| < 1$, we say that the function $f(x) = \frac{1}{1-x}$ has a power series representation $1+x+x^2+x^3+\dots$ centered at $x=0$ for the interval of convergence $-1 < x < 1$.

Taylor Series

A function $f(x)$ is said to be analytic if it has a convergent power series representation for each c ,

$$f(x) = a_0 + a_1(x-c) + a_2(x-c)^2 + \dots + a_n(x-c)^n + \dots \quad \text{for } -r < (x-c) < r$$

where the coefficients a_i and radius of convergence r are to be determined. We call this series the Taylor Series of the function $f(x)$ centered at $x=c$.

Maclaurin Series.

For the special case of $c=0$, we get:

$$f(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + \dots \quad \text{for } -r < x < r.$$

We call this series the Maclaurin Series for $f(x)$ or the Taylor Series for $f(x)$ centered at $x=0$.

Derivation Taylor Series

Given a function with a power series representation about c ,

$$f(x) = \sum_{n=0}^{\infty} a_n(x-c)^n = a_0 + a_1(x-c) + a_2(x-c)^2 + a_3(x-c)^3 + \dots$$

that has derivatives of every order that we can find. We can find the coefficients a_n .

First, evaluate every thing at $x=c$. Then $f(c) = a_0$.

So all terms except the first are zero and we now know $a_0 = f(c)$.

This doesn't tell us much about the other a_i ($i > 0$). However, if we take the derivative of the function and its power series then plug in $x=c$, we get

$$f'(x) = a_1 + 2a_2(x-c) + 3a_3(x-c)^2 + 4a_4(x-c)^3 + \dots$$

$$f'(c) = a_1$$

We can continue this process with the second derivative

$$f''(x) = 2a_2 + 3 \cdot 2a_3(x-c) + 4 \cdot 3a_4(x-c)^2 + \dots$$

$$f''(c) = 2a_2$$

$$a_3 = \frac{f'''(c)}{3!}$$

We can repeatedly do this process to receive the general formula

$$a_n = \frac{f^{(n)}(c)}{n!}$$

All together we have the following Taylor series for $f(x)$ about $x=c$,

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(c)}{n!} (x-c)^n$$

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

Similar to defining partial sums, the N^{th} degree Taylor polynomial of $f(x)$ is,

$$T_N(x) = \sum_{n=0}^N \frac{f^{(n)}(c)}{n!} (x-c)^n$$

Note that there are Maclaurin equivalent for these when $c=0$.

We can also talk about the error between the function $f(x)$ and the N^{th} degree Taylor polynomial for a given N : $R(x) = f(x) - T_N(x)$

Examples:

1. Find the third Taylor polynomial for the function $\ln(x+2)$ centered at $x=-1$ and estimate $\ln(0.8)$.

$$T_4(x) = \sum_{n=0}^4 \frac{f^{(n)}(c)}{n!} (x-c)^n$$

$$= \frac{f(c)}{0!} (x-c)^0 + \frac{f'(c)}{1!} (x-c)^1 + \frac{f''(c)}{2!} (x-c)^2 + \frac{f'''(c)}{3!} (x-c)^3 + \frac{f^{(4)}(c)}{4!} (x-c)^4 \sim T_4 = \text{up to deg 4.}$$

$$f(x) = \ln(x+2)$$

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

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

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

$$f^{(4)}(x) = \frac{-6}{(x+2)^4}$$

$$f(-1) = \ln(1) = 0$$

$$f'(-1) = \frac{1}{1} = 1$$

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

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

$$f^{(4)}(-1) = \frac{-6}{1^4} = -6$$

$$(x-c) = (x - (-1))$$

$$= x+1$$

$$T_4(x) = 0 + \frac{1}{1!} (x+1)^1 + \frac{-1}{2!} (x+1)^2 + \frac{2}{3!} (x+1)^3 + \frac{-6}{4!} (x+1)^4$$

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

$$\ln(0.8) = \ln(-1.2+2) = (-1.2+1) - \frac{1}{2} (-1.2+1)^2 + \frac{1}{3} (-1.2+1)^3 + \frac{1}{4} (-1.2+1)^4$$

$T_4(x)$ is for $\ln(x+2)$

$$= (0.8) - \frac{1}{2} (0.8)^2 + \frac{1}{3} (0.8)^3$$

2. (a) Find the Taylor Series for $f(x)=e^x$ about $x=0$.

First we take note that $f^n=e^x$ and $f^n(0)=e^0=1$ for $n=0,1,2,3,\dots$
Therefore, the Taylor series $f(x)=e^x$ about $x=0$ is

$$e^x = \sum_{n=0}^{\infty} \frac{f^n(0)}{n!} (x-0)^n = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

b. Use the Maclaurin polynomial $T_4(x)$ for e^x to estimate $e^{0.2}$

$$e^x \approx T_4 = 1 + x + \frac{1}{2!} x^2 + \frac{1}{3!} x^3 + \frac{1}{4!} x^4 \quad \text{go until this says 4 not 4 terms}$$

$$e^{0.2} \approx T_4(0.2) = 1 + (0.2) + \frac{1}{2!} (0.2)^2 + \frac{1}{3!} (0.2)^3 + \frac{1}{4!} (0.2)^4 = 1.2214$$

c. Estimate the error of the estimate for $e^{0.2}$.

$$R(x) = f(x) - T(x) \\ = e^{0.2} - 1.2214$$

$$= \sum_{n=0}^{\infty} \frac{1}{n!} (0.2)^n - \sum_{n=0}^4 \frac{1}{n!} (0.2)^n \quad \sum_{n=a}^b X_n = \sum_{n=a}^b X_n + \sum_{n=b+1}^{\infty} X_n \quad \text{all must be } X_n$$

$$= \sum_{n=5}^{\infty} \frac{1}{n!} (0.2)^n$$

d. Estimate the value of $\int_0^{0.2} e^{-x^2} dx$ using $T_4(x)$ for e^x .

$$\int_0^2 e^{-x^2} dx \approx \int_0^{0.2} T_4(-x^2) dx$$

$$= \int_0^{0.2} 1 - x^2 + \frac{1}{2} x^4 - \frac{1}{6} x^6 + \frac{1}{24} x^8 dx$$

$$= \left[x - \frac{1}{3} x^3 + \frac{1}{10} x^5 - \frac{1}{42} x^7 + \frac{1}{216} x^9 \right]_0^{0.2}$$