

Error in Taylor polynomial approximation

We would like to know the difference

Remainder $\underline{R_n(x)} = f(x) - T_n(x)$

between $f(x)$ and the Taylor approximation of $f(x)$ at $x=a$.

Error in constant approx.

$$\begin{aligned} R_0(x) &= f(x) - T_0(x) \\ &= f(x) - f(a) \end{aligned}$$

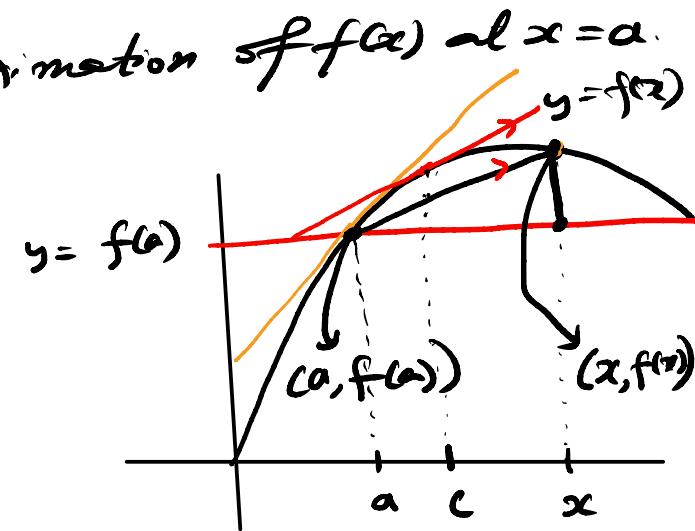
average
rate of
change

$$= \frac{f(x) - f(a)}{x-a} (x-a)$$

MVT

$$= f'(c) (x-a), \text{ for some } c \text{ between } a \text{ and } x.$$

So, $f(x) - T_0(x) = f'(c) (x-a)$ for some c between a & x .



Example

$$T_n(x) = \sum_{k=0}^n \frac{f^{(n)}(a)}{n!} (x-a)^n$$

Let $f(x) = \sqrt{x}$

a) Use $T_0(x)$ (centered at $x_0 = 4$) to estimate $\sqrt{4.1}$

$$\begin{aligned} T_0(x) &= f(4) = \sqrt{4} = 2 \\ \Rightarrow f(4.1) &\approx T_0(4.1) = 2 \end{aligned}$$

$$f(x) - T_0(x) = f'(c)(x-a)$$

b) Using $R_0(x)$ determine if your estimate is an under estimator or over estimator of $\sqrt{4.1}$

$$f'(x) = \frac{1}{2\sqrt{x}}. \text{ so, } R_0(x) = \underline{f'(c)(x-4)} = \frac{1}{2\sqrt{c}}(x-4)$$

where $c \in (4, x)$

$$\text{so, } f(4.1) - T_0(4.1) = f'(c)(4.1-4) = \frac{1}{2\sqrt{c}} \times 0.1 = \frac{0.1}{2\sqrt{c}}$$

$$\Rightarrow f(4.1) = T_0(4.1)$$

$$+ \frac{0.1}{2\sqrt{c}}$$

+ve

So, our estimate is an under estimator.

c) Find an upper bound for $|f(4.1) - T_0(4.1)|$

$$f(4.1) - T_0(4.1) = R_0(4.1) = f'(c)(4.1 - 4)$$

$f'(c)(x-a)$

$$\Rightarrow |f(4.1) - T_0(4.1)| = \left| \frac{1}{2\sqrt{c}} \cdot 0.1 \right| = \frac{0.1}{2\sqrt{c}} \leq ?$$

where c is between 4 & 4.1.

$$\text{So, } \frac{1}{2\sqrt{c}} \cdot 0.1 \leq \frac{0.1}{2\sqrt{4}} = \frac{0.1}{4} = 0.025$$

$$\text{Hence, } |f(4.1) - T_0(4.1)| \leq 0.025$$

$$R_0(x) = f'(c) \cdot (x-a)$$

$$1 \cdot 2 \cdot 3 \cdot 4 = 4!$$

Error in Taylor polynomial

Thm Let $T_n(x)$ be the n^{th} degree Taylor polynomial of $f(x)$ at $x=a$.

Lagrange
Remainder
Thm

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

for some c
between x and a .

Eg: Let $f(x) = \log(x)$.

Previously, we computed $T_2(x)$ at $x=1$ and determined, $f(2) = \log(2) \approx T_2(2) = \frac{1}{2} R_2(2)$

Find an upper and lower bound for $\log(2) - \frac{1}{2}$

Want A and B such that

$$A \leq \underbrace{f(2) - T_2(2)}_{R_2(2)} \leq B$$

$$R_2(2) = \frac{f^{(3)}(c)}{3!} (2-1)^3 \text{ for some } c \in (1, 2)$$

$$f(x) = \log(x), \quad f'(x) = \frac{1}{x}, \quad f''(x) = -\frac{1}{x^2}, \quad f'''(x) = \frac{2}{x^3}$$

$$\text{so, } R_2(2) = \frac{2}{6c^2} \quad \begin{array}{l} \text{Maximized at } c=1 \\ \text{Minimized at } c=2 \end{array}$$

Hence,

$$3 \cdot \frac{1}{2^3} \leq \underbrace{R_2(2)}_{\text{Max}} \leq \frac{1}{3}$$

$$\Rightarrow \frac{1}{24} \leq \log(2) - \frac{1}{2} \leq \frac{1}{3}$$

$$\left(\begin{array}{l} f(x) - T_2(x) \\ T_2(x) = (x-1) + \frac{1}{2}(x-1)^2 \end{array} \right)$$

Example

Compute the 5th degree MacLaurin polynomial of $\sin(x)$.
 MacLaurin polynomial is another name for Taylor polynomial
 at $x = 0$.

$$\text{Let } f(x) = \sin(x)$$

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

$$f''(x) = -\sin(x)$$

$$f^{(3)}(x) = -\cos(x)$$

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

$$f^{(5)}(x) = \cos(x)$$

$$f(0) = 0$$

$$f'(0) = 1$$

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

$$f^{(3)}(0) = -1$$

$$f^{(4)}(0) = 0$$

$$f^{(5)}(0) = 1$$

$$T_n(x) = \sum_{k=0}^n \frac{f^{(k)}(a)}{k!} (x-a)^k$$

$a=0$

$$\begin{aligned}
 \text{So, } T_5(x) &= \frac{f(0)}{0!} + \frac{f'(0)(x-0)}{1!} + \frac{f''(0)}{2!}(x-0)^2 + \dots + \frac{f^{(5)}(0)}{5!}(x-0)^5 \\
 &= 0 + 1(x-0) + 0 + \frac{-1}{3!}(x-0)^3 + 0 + \frac{1}{5!}(x-0)^5 \\
 &= x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 \\
 &= x - \frac{1}{6}x^3 + \frac{1}{120}x^5 \quad (T_{11}(x) = ?)
 \end{aligned}$$

b) Is your estimate an over/under estimate of $\sin(0.1)$?

Soln: $R_5(x) = f(x) - T_5(x) = \frac{f^{(6)}(c)}{6!}(x-0)^6$

Note $f^{(6)}(x) = \cos(x) \Rightarrow f^{(6)}(x) = -\sin(x)$ negative

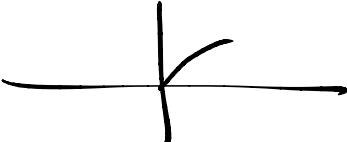
Take $x = 0.1$:

$$\Rightarrow (0.1) - T_5(0.1) = -\frac{\sin(c)(0.1)^6}{6!}, \quad c \text{ is between } (0, 0.1)$$

So, our estimate is overestimate.

c) Find an M such that $|\sin(0.1) - T_5(0.1)| \leq M$.

From b): $|\sin(0.1) - T_5(0.1)| = \left| \frac{-\sin(c) \times 0.1^6}{6!} \right|, c \in (0, 0.1)$



$$= \frac{0.1^6}{6!} |\sin(c)|$$

So, use $|\sin(c)| \leq 1$

$$\Rightarrow |\sin(0.1) - T_5(0.1)| \leq \frac{0.1^6}{6!} \Rightarrow \text{Take } M = \underbrace{\frac{0.1^6}{6!}}$$

(This is about 10^{-8} !)

Applications to computing limits

Eg. Compute $\lim_{x \rightarrow 0} \frac{e^x - 1}{x}$

Solⁿ: $(\frac{0}{0})$ indeterminate form.

Let $f(x) = e^x - 1$

Taylor polynomial at $x = 0$ (since $x \rightarrow 0$ in limit).

$$T_1(x) = f(0) + f'(0)(x-0) = x$$

$$R_1(x) = \underline{f(x)} - T_1(x) = \frac{f''(c)}{2!} (x-0)^2$$

$$\Rightarrow e^x - 1 = x + \frac{f''(c)}{2!} (x-0)$$

$$\begin{aligned}
 \text{So, } \lim_{x \rightarrow 0} \frac{e^x - 1}{x} &= \lim_{x \rightarrow 0} \frac{x + \frac{1}{2!}f^{(2)}(c)x^2}{x} \\
 &= \lim_{x \rightarrow 0} \left(1 + \frac{1}{2!}f^{(2)}(c)x \right) \\
 &= 1 \quad (x \rightarrow 0, f^{(2)}(c) \rightarrow f^{(2)}(0))
 \end{aligned}$$

Compute $\lim_{x \rightarrow 0} \frac{x^2}{\ln(\cos(x))}$

Sol'n $\ln(\cos(0)) = \ln(1) = 0$ ($\frac{0}{0}$ indeterminate form)

Wrt $T_2(x)$ about $x=0$ ($f(x) = \underline{\ln(\cos x)}$)

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

$$= -\tan(x)$$

$$\underline{f'(0) = 0}$$

$$f''(x) = -\sin x^2(x)$$

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

$$\text{so, } T_2(x) = f(0) + f'(0)(x-0) + \frac{f''(0)(x-0)^2}{2!}$$

$$\Rightarrow f(x) = T_2(x) + \frac{f'''(c)}{3!}(x-0)^3 \quad | \quad f(x) = \ln(\cos x)$$
$$= 0 + 0 + \left(-\frac{1}{2!}\right)x^2 + \frac{f'''(c)}{3!}x^3$$
$$= -\frac{x^2}{2} + \frac{f'''(c)}{6}x^3$$

$$\lim_{x \rightarrow 0} \frac{x^2 + x}{\ln(\cos x)} \stackrel{\substack{\lim \\ x \rightarrow 0}}{=} \frac{x^2/x^2}{\left(-\frac{x^2}{2} + \frac{f'''(c)}{6}x^3\right)/x^2} \stackrel{\substack{\lim \\ x \rightarrow 0}}{=} \frac{1}{-\frac{1}{2} + \frac{f'''(c)}{6} \cdot 0} = -2$$

