MATH 350 — Numerical Analysis

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These notes are my own and are not endorsed by the lecturers. I have often made significant modifications to them after the lectures, so they may not accurately reflect the content presented in class. Any errors are almost certainly my own.

Taylor Series

The series expansion, Taylor Series, is a function of infinite sums whose terms are expressed as the derivatives of the function being approximated.

0 Taylor Series

We use polynomials of degree n in order to approximate existing functions that we know. These are functions like sin(x), cos(x), $e^{(x)}$, or ln(x). It is a useful method of approximation for complex functions using polynomial expansion to an nth degree at some center $x = \alpha$.

Definition (Taylor polynomial of a function f that is n times differentiable at $x = \alpha$). A Taylor polynomial of a n times differentiable function at some center $x = \alpha$ is the polynomial

$$T_{\infty}(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x - \alpha)^n = f(a) + f'(a)(x - a) + \dots + \frac{f^{(n)}(a)}{n!} (x - a)^n$$

Accuracy of approximation is ensured as the degree n is increased or the size of the interval is decreased.