Semester 1

Tutorial Solutions Week 9

2012

1. (This question is a preparatory question and should be attempted before the tutorial. Answers are provided at the end of the sheet – please check your work.)

Given the Taylor formula $\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots + (-1)^{n-1} \frac{x^n}{n} + R_n(x)$, where $R_n(x) = \frac{(-1)^n x^{n+1}}{(n+1)(1+c)^{n+1}}$ for some c between 0 and x,

- (a) find the Taylor polynomial of order n+2 for $x^2 \ln(1+x)$ about the point 0,
- (b) find the Taylor polynomial of order n for $\ln(1-x)$ about the point 0.

Questions for the tutorial

2. Find the Taylor polynomial $T_5(x)$ of order five about x=0 for each of the following functions. Write down the remainder term $R_5(x)$ in each case, and estimate the size of the error if $T_5(1)$ is used as an approximation to f(1).

(a)
$$f(x) = \sqrt{1+x}$$

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

Solution

(a) Computing the derivatives of f(x) we find that

$$f(x) = \sqrt{1+x} = (1+x)^{1/2}, \qquad f(0) = 1$$

$$f'(x) = \frac{1}{2}(1+x)^{-1/2}, \qquad f'(0) = \frac{1}{2}$$

$$f''(x) = -\frac{1}{2} \cdot \frac{1}{2}(1+x)^{-3/2}, \qquad f''(0) = -\frac{1}{2^2}$$

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

$$f^{(4)}(x) = -\frac{1}{2} \cdot \frac{1}{2} \cdot \frac{3}{2} \cdot \frac{5}{2}(1+x)^{-7/2}, \qquad f^{(4)}(0) = -\frac{3 \times 5}{2^4}$$

$$f^{(5)}(x) = \frac{1}{2} \cdot \frac{1}{2} \cdot \frac{3}{2} \cdot \frac{5}{2} \cdot \frac{7}{2}(1+x)^{-9/2}, \quad f^{(5)}(0) = \frac{3 \cdot 5 \cdot 7}{2^5}$$

So the Taylor polynomial of f(x) of order 5 about x = 0 is

$$T_5(x) = 1 + \frac{x}{2} - \frac{x^2}{2^2 \cdot 2!} + \frac{3x^3}{2^3 \cdot 3!} - \frac{15x^4}{2^4 \cdot 4!} + \frac{105x^5}{2^5 \cdot 5!}$$

The remainder term is given by the formula

$$R_5(x) = \frac{f^{(6)}(c)}{6!} x^6$$

for some c between 0 and x. If we take $T_5(1)$ as an approximation to $f(1) = \sqrt{2}$, then

$$R_5(1) = \frac{f^{(6)}(c)}{6!}$$
, where $0 < c < 1$.

Now $f^{(6)}(x) = -\frac{1}{2} \cdot \frac{1}{2} \cdot \frac{3}{2} \cdot \frac{5}{2} \cdot \frac{7}{2} \cdot \frac{9}{2} (1+x)^{-11/2}$ and so

$$R_5(1) = -\frac{3.5.7.9}{2^6.6!} \frac{1}{(1+c)^{11/2}}.$$

As 0 < c < 1, we see that $\frac{1}{(1+c)^{11/2}} < 1$, and hence

$$|R_5(1)| < \frac{3.5.7.9}{2^6 6!} \approx 0.02051.$$

Thus the error in the approximation will not exceed 0.02051.

(b) Note that $\frac{d}{dx} \cosh x = \sinh x$, and $\frac{d}{dx} \sinh x = \cosh x$. So

$$f^{(n)}(x) = \begin{cases} \sinh x, & \text{if } n \text{ is odd.} \\ \cosh x, & \text{if } n \text{ is even.} \end{cases}$$

Hence $f^{(n)}(0) = \sinh 0 = 0$ for n = 1, 3, 5, and $f^{(n)}(0) = \cosh 0 = 1$ for n = 0, 2, 4. The Taylor polynomial of order five about x = 0 is therefore the quartic polynomial

$$T_5(x) = 1 + \frac{x^2}{2!} + \frac{x^4}{4!}$$
.

In this case, we have

$$R_5(x) = \frac{f^{(6)}(c)}{6!} x^6 = \frac{\cosh c}{6!} x^6,$$

for some c between 0 and x. Therefore

$$R_5(1) = \frac{\cosh c}{6!} = \frac{e^c + e^{-c}}{2 \times 6!},$$

where 0 < c < 1. Using a crude but simple upper bound for $e^c + e^{-c}$, we have

$$\frac{e^c + e^{-c}}{2 \times 6!} < \frac{e+1}{2 \times 6!} < \frac{4}{2 \times 6!}$$

on this interval. Hence

$$|R_5(1)| < \frac{4}{2 \times 6!} \approx 0.0056.$$

- **3.** (a) Find the Taylor polynomial of order 4 about x = 0 for $\frac{1}{1+x}$.
 - (b) Find the Taylor polynomial of order 5 about x = 0 for $\ln(1+x)$.
 - (c) What relationship can you see between the two polynomials above? Why might you expect such a relationship?

Solution

(a) We calculate the derivatives of
$$f(x) = \frac{1}{1+x}$$
.

$$f(x) = (1+x)^{-1},$$
 $f(0) = 1,$

$$f'(x) = -(1+x)^{-2}, \quad f'(0) = -1,$$

$$f''(x) = 2(1+x)^{-3}, f''(0) = 2,$$

$$f'''(x) = -6(1+x)^{-4}, \quad f'''(0) = -6,$$

$$f^{(4)}(x) = 24(1+x)^{-5}, \quad f^{(4)}(0) = 24.$$

Therefore, the Taylor polynomial of f(x) of order 4 about x = 0 is

$$T(x) = 1 - x + x^2 - x^3 + x^4.$$

(b) We again calculate derivatives, this time of $g(x) = \ln(1+x)$.

$$g(x) = \ln(1+x),$$
 $g(0) = 0,$

$$g'(x) = (1+x)^{-1},$$
 $g'(0) = 1,$

$$q''(x) = -(1+x)^{-2}, q''(0) = -1,$$

$$g'''(x) = 2(1+x)^{-3}, g'''(0) = 2,$$

$$g^{(4)}(x) = -6(1+x)^{-4}, \quad g^{(4)}(0) = -6,$$

$$g^{(5)}(x) = 24(1+x)^{-5}, \quad g^{(5)}(0) = 24.$$

Therefore, the Taylor polynomial for g(x) of order 5 about x=0 is

$$S(x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \frac{x^5}{5}.$$

- (c) Notice that T(x) is the derivative of S(x). This happens because f(x) = g'(x).
- **4.** (a) Find the Taylor polynomials of orders 2 and 4 about $x = \frac{\pi}{2}$, for $f(x) = \cos x$. Use these polynomials to estimate $\cos \frac{4\pi}{7}$ and $\cos \frac{5\pi}{7}$. Compare your results with those obtained from a calculator.
 - (b) Use Taylor polynomials of order 3 about $x = \frac{\pi}{2}$ and $x = \pi$ to estimate sin 3. Which is the better approximation?

Solution

(a) We need to calculate the first four derivatives of f(x) and evaluate them at $\frac{\pi}{2}$. They are

$$f(x) = \cos x, \quad f(\frac{\pi}{2}) = 0,$$

$$f'(x) = -\sin x, \quad f'(\frac{\pi}{2}) = -1,$$

$$f''(x) = -\cos x, \quad f''(\frac{\pi}{2}) = 0,$$

$$f'''(x) = \sin x, \quad f'''(\frac{\pi}{2}) = 1,$$

$$f^{(4)}(x) = \cos x, \quad f^{(4)}(\frac{\pi}{2}) = 0.$$

Therefore, if $T_2(x)$ and $T_4(x)$ are the Taylor polynomials of orders 2 and 4 respectively then $T_2(x) = -(x - \frac{\pi}{2})$ and $T_4(x) = -(x - \frac{\pi}{2}) + \frac{1}{6}(x - \frac{\pi}{2})^3$. Using the Taylor polynomials to estimate $\cos \frac{4\pi}{7}$ and $\cos \frac{5\pi}{7}$ we get (to six decimal places)

$$T_2(\frac{4\pi}{7}) = -\frac{\pi}{14} = -0.224399$$

and

$$T_2(\frac{5\pi}{7}) = -\frac{3\pi}{14} = -0.673198.$$

While

$$T_4(\frac{4\pi}{7}) = -\frac{\pi}{14} + \frac{1}{6}(\frac{\pi}{14})^3 = -0.222516$$

and

$$T_4(\frac{5\pi}{7}) = -\frac{3\pi}{14} + \frac{1}{6}(\frac{3\pi}{14})^3 = -0.6223499.$$

However, using a calculator we find that

$$\cos(\frac{4\pi}{7}) = -\frac{\pi}{14} = -0.222521$$

and

$$\cos(\frac{5\pi}{7}) = -\frac{3\pi}{14} = -0.623490.$$

Notice that the Taylor polynomial $T_4(x)$ gives a better approximation to $\cos x$ in both cases.

(b) Expanding about $\frac{\pi}{2}$ yields

$$\sin 3 \approx 1 - \frac{1}{2}(3 - \frac{\pi}{2})^2 \approx -0.0213\dots$$

Expanding about π yields

$$\sin 3 \approx -(3-\pi) + \frac{(3-\pi)^3}{6} = 0.141\dots$$

The second approximation is better, which is not surprising since π is much closer to 3 than is $\pi/2$.

5. Find the Taylor polynomial of order 2 for $f(x) = \tan^{-1} x$ about 0, and write down the remainder term. Using this information, show that $\int_0^{0.1} \tan^{-1} x \, dx$ lies between 0.00499 and 0.00501.

Solution

We have

$$f'(x) = \frac{1}{1+x^2}, \quad f''(x) = -\frac{2x}{(1+x^2)^2}, \quad f'''(x) = \frac{6x^2-2}{(1+x^2)^3}.$$

Therefore $T_2(x) = 0 + 1x + 0\frac{x^2}{2!} = x$ and $R_2(x) = \left(\frac{6c^2 - 2}{(1+c^2)^3}\right)\frac{x^3}{3!}$, where c is between 0 and x. Taylor's formula gives

$$\tan^{-1} x = x + R_2(x),$$

and so

$$\int_0^{0.1} \tan^{-1} x \, dx = \int_0^{0.1} x \, dx + \int_0^{0.1} R_2(x) \, dx,$$

or

$$\int_0^{0.1} \tan^{-1} x \, dx = 0.005 + \int_0^{0.1} R_2(x) \, dx.$$

We now estimate the size of $\int_0^{0.1} R_2(x) dx$. First, observe that since x runs from 0 to 0.1 in this problem, we must have 0 < c < 0.1 as c is between 0 and x. Then

$$|R_2(x)| = \left| \frac{6c^2 - 2}{(1 + c^2)^3} \right| \frac{x^3}{3!} \le |6c^2 - 2| \frac{x^3}{3!} \le 2\frac{x^3}{3!} = \frac{x^3}{3}.$$

Now since
$$\left| \int_0^{0.1} R_2(x) dx \right| \le \int_0^{0.1} |R_2(x)| dx$$
, we obtain
$$\left| \int_0^{0.1} R_2(x) dx \right| \le \int_0^{0.1} \frac{x^3}{3} dx = \left[\frac{x^4}{12} \right]_0^{0.1} = \frac{10^{-4}}{12} < 0.00001.$$

We conclude that $\int_0^{0.1} \tan^{-1} x \, dx$ lies between 0.005 - 0.00001 and 0.005 + 0.00001, that is, between 0.00499 and 0.00501.

- **6.** You are given that the Taylor polynomial $T_3(x)$ of order 3 for $\sqrt{1+x}$, about 0, is $T_3(x) = 1 + \frac{x}{2} \frac{x^2}{8} + \frac{x^3}{16}$, with $R_3(x) = -\frac{15}{16}(1+c)^{-\frac{7}{2}}\frac{x^4}{4!}$, for some c between 0 and x.
 - (a) Write down the Taylor polynomial of order 9 about 0 for $\sqrt{1+x^3}$.
 - (b) Use your answer to the previous part to find an approximation to the integral $\int_0^1 \sqrt{1+x^3} \, dx$. Find an upper bound for the error involved.

Solution

(a) By a theorem proved in lectures, the Taylor polynomial of order 9 about 0 for $\sqrt{1+x^3}$ is given by replacing x by x^3 in the Taylor polynomial of order 3 for $\sqrt{1+x}$. The Taylor polynomial of order 9 about 0 for $\sqrt{1+x^3}$ is therefore

$$\sqrt{1+x^3} = 1 + \frac{x^3}{2} - \frac{x^6}{8} + \frac{x^9}{16}.$$

(b) Our approximation to $\int_0^1 \sqrt{1+x^3} dx$ is (to 6 decimal places)

$$\int_0^1 \left(1 + \frac{x^3}{2} - \frac{x^6}{8} + \frac{x^9}{16}\right) dx \approx 1.113393.$$

We now find a bound for the error. Observe that when $0 < x \le 1$, we have 0 < c < 1 and so $0 < (1+c)^{-\frac{7}{2}} < 1$. So

$$|R_3(x)| = \frac{15}{16}(1+c)^{-\frac{7}{2}}\frac{x^4}{4!} < \frac{15x^4}{16 \times 4!}$$

and thus

$$|R_3(x^3)| < \frac{15x^{12}}{16 \times 4!}.$$

Therefore

$$\left| \int_0^1 R_3(x^3) \, dx \right| \le \int_0^1 |R_3(x^3)| \, dx \le \int_0^1 \frac{15x^{12}}{16 \times 4!} \, dx = \frac{5}{1664} \approx 0.003005$$

gives an upper bound for the error.

Hence
$$\int_0^1 \sqrt{1+x^3} dx \approx 1.113 \pm .003$$
 (to 3 decimal places).

7. Use the Taylor polynomial of order 3 for $\sinh x$ about 0 to estimate $\int_0^1 \sinh x \, dx$. Determine the accuracy of your estimate and compare it to the value of the integral found using your calculator (the integral equals $\cosh 1 - \cosh 0 = \frac{e + e^{-1}}{2} - 1$). What difference would it make to the accuracy if we had used the Taylor polynomial of order 4?

Solution

The Taylor polynomial of order 3 for $\sinh x$ about 0 is

$$x + \frac{x^3}{6}$$
.

The remainder term is $R_3(x) = (\sinh c) \frac{x^4}{4!}$ for some number c between 0 and x. The Taylor formula gives us

$$\sinh x = x + \frac{x^3}{6} + R_3(x).$$

Integrating both sides between 0 and 1 gives

$$\int_0^1 \sinh x \, dx = \int_0^1 \left(x + \frac{x^3}{6} \right) dx + \int_0^1 R_3(x) \, dx = \frac{13}{24} + \int_0^1 R_3(x) \, dx.$$

Observe that when $0 < x \le 1$, we have 0 < c < 1, and so

$$0 < \sinh c < \sinh 1 = \frac{e - e^{-1}}{2} < \frac{e}{2} < \frac{3}{2}.$$

(We have used a crude but simple upper bound of 3 for e.) So for $0 < x \le 1$,

$$0 < R_3(x) < \frac{3}{2} \times \frac{x^4}{4!} = \frac{x^4}{16}.$$

Thus

$$0 \le \int_0^1 R_3(x) dx \le \int_0^1 \frac{x^4}{16} dx = \frac{1}{80} = 0.0125.$$

Putting all this together tells us that the required integral lies in the interval $(\frac{13}{24}, \frac{13}{24} + \frac{1}{80})$. That is, $\int_0^1 \sinh x \, dx$ is in the interval (0.54166, 0.55416).

The Taylor polynomial of order 4 for $f(x) = \sinh x$ about x = 0 has degree 3 and is the same polynomial as the one we used above. However the remainder is now $R_4(x) = \cosh d \frac{x^5}{5!}$, where d is a number between 0 and x. Noting that 0 < d < 1 (as x runs from 0 to 1 in the integral), we have

$$\cosh d = \frac{e^d + e^{-d}}{2} < \frac{e+1}{2} < 2.$$

So $0 < R_4(x) < \frac{2x^5}{5!}$ and

$$0 \le \int_0^1 R_4(x) dx \le \int_0^1 \frac{2x^5}{5!} dx = \frac{1}{360} \approx 0.00277.$$

Now we can be sure that $\int_0^1 \sinh x \, dx$ lies in the interval (0.54166, 0.54444). This is a better result than that obtained using $R_3(x)$. Note that the exact value of the integral is 0.54308 to five decimal places.

Extra Questions

8. (a) The hyperbolic tan function is defined by $\tanh x = \frac{\sinh x}{\cosh x}$. It is a bijection from \mathbb{R} to (-1,1). Find a formula for $\tanh^{-1} x$ in terms of natural logarithms and use it to show that $\ln 2 = 2 \tanh^{-1} \frac{1}{3}$.

- (b) Find the Taylor polynomial of order 2n for $\tanh^{-1} x$ about the point 0 and write down its remainder term. (*Hint*: use the Taylor formulas for $\ln(1 \pm x)$ given in Question 1.)
- (c) Use the n=8 case of the previous part to estimate $\ln 2$. Show that the error is less than 5×10^{-7} .

Solution

(a) Write

$$y = \tanh x = \frac{\sinh x}{\cosh x} = \frac{e^x - e^{-x}}{e^x + e^{-x}} = \frac{e^{2x} - 1}{e^{2x} + 1}.$$

After rearrangement, we obtain $e^{2x} = \frac{1+y}{1-y}$ from which we see that $x = \frac{1}{2} \ln \left(\frac{1+y}{1-y} \right)$.

Therefore $\tanh^{-1} x = \frac{1}{2} \ln \left(\frac{1+x}{1-x} \right)$.

When $x = \frac{1}{3}$, we have $2 \tanh^{-1} \frac{1}{3} = \ln \left(\frac{1 + \frac{1}{3}}{1 - \frac{1}{2}} \right) = \ln 2$.

(b) First, note that $\tanh^{-1}(x) = \frac{1}{2}(\ln(1+x) - \ln(1-x))$. From Question 1 we replace n by 2n to obtain

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots + \frac{x^{2n-1}}{2n-1} - \frac{x^{2n}}{2n} + \frac{x^{2n+1}}{(2n+1)(1+c)^{2n+1}},$$

where c is between 0 and x, and

$$\ln(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \dots - \frac{x^{2n-1}}{2n-1} - \frac{x^{2n}}{2n} - \frac{x^{2n+1}}{(2n+1)(1+c')^{2n+1}},$$

where c' is between 0 and -x. Subtracting these two expressions gives

$$\ln(1+x) - \ln(1-x)$$

$$=2\left(x+\frac{x^3}{3}+\frac{x^5}{5}+\ldots+\frac{x^{2n-1}}{2n-1}\right)+\frac{x^{2n+1}}{(2n+1)}\left(\frac{1}{(1+c)^{2n+1}}+\frac{1}{(1+c')^{2n+1}}\right).$$

Therefore the Taylor polynomial of order 2n for $\tanh^{-1}(x)$ about 0 is

$$x + \frac{x^3}{3} + \frac{x^5}{5} + \dots + \frac{x^{2n-1}}{2n-1}$$

a polynomial of degree 2n-1. The remainder term is

$$\frac{x^{2n+1}}{2(2n+1)} \left(\frac{1}{(1+c)^{2n+1}} + \frac{1}{(1+c')^{2n+1}} \right),\,$$

where c is between 0 and x and c' is between 0 and -x.

(c) Setting n=8 and $x=\frac{1}{3}$ in the previous part, we estimate $\ln 2=2 \tanh^{-1}\frac{1}{3}$ as

$$2(\frac{1}{1\times3^1} + \frac{1}{3\times3^3} + \frac{1}{5\times3^5} + \dots + \frac{1}{15\times3^{15}}).$$

The error in this estimate is less than or equal to

$$\frac{\left(\frac{1}{3}\right)^{17}}{17} \left(\left| \frac{1}{(1+c)^{17}} \right| + \left| \frac{1}{(1+c')^{17}} \right| \right),$$

where c is between 0 and $\frac{1}{3}$ and c' is between 0 and $-\frac{1}{3}$. Now clearly $\frac{1}{(1+c)^{17}} < 1$.

Also, as $-\frac{1}{3} < c' < 0$, it is easy to show that $\frac{1}{(1+c')^{17}} < \left(\frac{3}{2}\right)^{17}$. Thus the error is

less than or equal to

$$\frac{\left(\frac{1}{3}\right)^{17}}{17}\left(1+\left(\frac{3}{2}\right)^{17}\right) = \frac{1}{3^{17}\times17} + \frac{1}{2^{17}\times17} < 5\times10^{-7}.$$

Note that this is a very much smaller error than the error associated with using the Taylor polynomial of order 16 for $\ln(1+x)$ with x=1, to calculate $\ln 2$.

9. Consider the function given by

$$f(x) = \begin{cases} e^{-1/x^2} & x \neq 0, \\ 0 & x = 0. \end{cases}$$

Show that f is differentiable and that f'(0) = 0. Then show that f' is differentiable and that f''(0) = 0. In fact, it turns out that f is differentiable any number of times and its derivative at zero is always zero! This means that its Taylor polynomial about 0 of order n, for any n, is the zero polynomial. This function is "all remainder".

Solution

We give the calculation of f'(0) only. Now from the definition of the derivative as a limit $f'(0) = \lim_{x \to 0} \frac{e^{-1/x^2}}{r}$ (if this limit exists).

Using l'Hôpital's Rule, we can show that

$$\lim_{x \to \infty} \frac{e^{x^2}}{x} = \infty.$$

Replace x by $\frac{1}{x}$ and let $x \to 0^+$. This gives

$$\lim_{x \to 0^+} \frac{e^{1/x^2}}{1/x} = \infty,$$

that is,

$$\lim_{x \to 0^+} x e^{1/x^2} = \infty,$$

and hence

$$\lim_{x \to 0^+} \frac{1}{xe^{1/x^2}} = 0.$$

This can be rearranged to give

$$\lim_{x \to 0^+} \frac{e^{-1/x^2}}{x} = 0.$$

Now replace x by -x in the above limit. We obtain

$$\lim_{x \to 0^{-}} \frac{e^{-1/(-x)^{2}}}{-x} = 0$$

and so

$$\lim_{x \to 0^{-}} \frac{e^{-1/x^2}}{x} = 0.$$

Therefore $f'(0) = \lim_{x \to 0} \frac{e^{-1/x^2}}{x}$ exists, f is differentiable at 0 and f'(0) = 0. The proof that f' is differentiable and that f''(0) = 0 is similar to the above.

Solution to Question 1

(a) We multiply the Taylor formula for ln(1+x) by x^2 to obtain

$$x^{2}\ln(1+x) = x^{3} - \frac{x^{4}}{2} + \frac{x^{5}}{3} - \dots + (-1)^{n-1}\frac{x^{n+2}}{n} + \frac{(-1)^{n}x^{n+3}}{(n+1)(1+c)^{n+1}}$$

This equation shows that the polynomial $T(x) = x^3 - \frac{x^4}{2} + \frac{x^5}{3} - \dots + (-1)^{n-1} \frac{x^{n+2}}{n}$ of degree n+2 has the property that

$$\lim_{x \to 0} \frac{x^2 \ln(1+x) - T(x)}{x^{n+2}} = 0,$$

so it must be the Taylor polynomial of order n+2 about 0, for $x^2 \ln(1+x)$.

(b) We replace x by -x in the formula for $\ln(1+x)$:

$$\ln(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \dots - \frac{x^n}{n} - \frac{x^{n+1}}{(n+1)(1+c)^{n+1}},$$

for some c between 0 and -x. By similar reasoning to part (a), $-x - \frac{x^2}{2} - \frac{x^3}{3} - \dots - \frac{x^n}{n!}$ must be the Taylor polynomial of order n about 0, for $\ln(1-x)$.