

Lecture 13 - 08/05/

→ 13.01 Taylor Polynomial

Given a function f , we want to find a polynomial of n degree that approximates f .

$$f(x) \sim a_n x^n + a_{n-1} x^{n-1} + \dots + a_1 x^1 + a_0$$

$$n=1 \quad f(x) = a_1 x^1 + a_0 = P_1 \quad \begin{array}{c} \text{f} \\ \text{f}' \end{array}$$

Look at Point $x=a$

- $P_1(a) = f(a)$
- $P_1'(a) = f'(a)$

$$P_1 = c + d(x-a) \quad \parallel \quad \underbrace{c-da}_{a_0} + \underbrace{d}_{a_1} x$$

$$P_1'(x) = d = f'(x)$$

$$P_1(x) = c + f'(a)(x-a)$$

$$P_1(a) = c + f'(a)(a-a) = c = f(a)$$

$$\text{Altogether: } P_1(x) = f(a) + f'(a)(x-a)$$

→ extend this to $n=2$?

→ We can repeat this idea with $P_2(x) = c + d(x-a) + l(x-a)^2$
we want to find c, d, l by repeating the same steps like $n=1$ and get that

$$P_2 = f(a) + f'(a)(x-a) + \underbrace{f''(a)}_l (x-a)^2 \dots + \frac{f^{(n)}(a)}{n!} (x-a)^n$$

$$\text{We have that } P_n^{(n)}(a) = f^{(n)}(a)$$

→ definition:

Polynomial P_n is called Taylor Polynomial of f at Point a of size n . If $a=0$ it is called

MAC-LAURIN

ex. Find Mac-Laurin Polynomial of $f(x) = e^x$

$$f'(0) = e^0 = 1$$

$$f''(0) = e^0 = 1$$

$$\Rightarrow P_n = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} \dots \frac{x^n}{n!}$$

$$= 1 + x + \frac{1}{2}x^2 + \frac{1}{6}x^3 \dots \frac{1}{n!}x^n$$

$$P_n = \sum_{k=0}^n \frac{x^k}{k!}$$

ex. Find Mac-Laurin Poly of $f(x) = \sin(x)$

$$(0) \quad f(0) = \sin(0) = 0$$

$$(1) \quad f'(0) = \cos(0) = 1$$

$$(2) \quad f''(0) = -\sin(0) = 0$$

$$(3) \quad f'''(0) = -\cos(0) = -1$$

$$(4) \quad f^{(4)}(0) = \sin(0) = 0$$

→ pattern of Poly repeats after 4 steps

$$f^{(n)}(0) = \begin{cases} 1 & n = 1, 5, 9, 13 \\ 0 & n = 3, 7, 11, 15 \end{cases}$$

$$\sin(x) \sim P_n(x) = x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 - \frac{1}{7!}x^7 + \dots$$

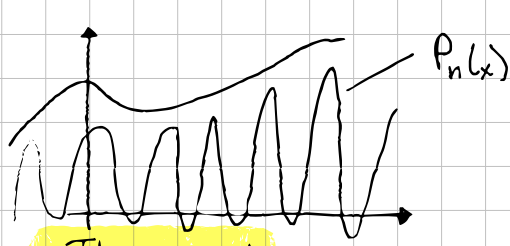
$$P_{2k-1}(x) = P_{2k}(x) = x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 - \frac{1}{7!}x^7 \dots + \frac{(-1)^k x^{2k-1}}{(2k-1)!}$$

$$(-1)^{g(k)} = 1 \quad (k=1, 5, 9, 13 \dots)$$

$$(-1)^{g(k)} = -1 \quad (k=3, 7, 11, 15 \dots)$$

$$g(k) = k-1 \rightarrow \text{ex. } n=5 = 2k-1 \rightarrow k=3 \rightarrow k-1=2$$

→ 13.2 Taylor Theorem and Lagrange remainder



Theorem 1

→ How big is the error?

→ Can we lower the error?

Let f be a function

that is $(n+1)$ DIFF on (a, c)

and $f, f', f^{(n)}$ is CONT on $[c, d]$. Let $a, x \in (c, d)$

and let $P_n(x)$ be a Taylor for f at a .

Then the error $E_n(x) = f(x) - P_n(x)$ is given by

$$E_n(x) = \frac{f^{(n+1)}(s)}{(n+1)!} (x-a)^{n+1} \quad \text{where } s \text{ is between } x \text{ and } a$$

→ Error is called Lagrange Remainder and formula

$$f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots + \frac{f^{(n)}(a)}{n!}(x-a)^n + \frac{f^{(n+1)}(s)}{(n+1)!}(x-a)^{n+1}$$

• Some Mac-Laurin Formulas:

$$a) \quad e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!} + E_n(x)$$

$$b) \quad \cos(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots + \frac{(-1)^n x^{2n}}{(2n)!} + E_{2n}(x)$$

$$c) \quad \sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots + \frac{(-1)^n x^{2n+1}}{(2n+1)!} + E_{2n+1}(x)$$

$$d) \quad \frac{1}{1-x} = 1 + x + x^2 + \dots + x^n + E_n(x)$$

$$e) \quad \ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots + \frac{(-1)^n x^n}{n!} + E_n(x)$$

ex. Given $\cosh(x) = \frac{e^x + e^{-x}}{2}$. Find Mac-Laurin of f of order $2n$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^{2n}}{n!}$$

$$e^{-x} = 1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \dots + \frac{(-x)^{2n}}{n!}$$

$$e^x + e^{-x} = 2 \left(1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \dots + \frac{x^{2n}}{n!} \right)$$

$$\frac{e^x + e^{-x}}{2} = 1 + \frac{x^2}{2!} + \frac{x^4}{4!} + \dots + \frac{x^{2n}}{n!}$$

ex. $f(x) = \cos^2(x)$. Find Mac-Laurin of f of order n .

$$\cos(x) = 1 - \frac{x^2}{2} + \frac{x^4}{4!} + \dots + \frac{(-1)^n x^{2n}}{(2n)!}$$

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

$$\text{Recall: } \cos(2x) = \cos^2(x) - \sin^2(x)$$

$$1 = \sin^2(x) + \cos^2(x) \Rightarrow 1 - \cos^2(x) = \sin^2(x)$$

$$\cos^2(x) - 1 - \cos^2(x) = \sin^2(x) - 1$$

$$\Rightarrow \cos^2(x) = \frac{1 + \cos(2x)}{2}$$

$$\cos(2x) = 1 - \frac{(2x)^2}{2} + \frac{(2x)^4}{4!} - \dots + \frac{(-1)^n (2x)^{2n}}{(2n)!}$$

$$1 + \cos(2x) = 2 - \frac{(2x)^2}{2} + \frac{(2x)^4}{4!} - \dots + \frac{(-1)^n (2x)^{2n}}{(2n)!}$$

$$\frac{1 + \cos(2x)}{2} = 1 - \frac{1}{2} \frac{(2x)^2}{2} + \frac{1}{2} \frac{(2x)^4}{4!} - \dots + \frac{(-1)^n}{2} \frac{(2x)^{2n}}{(2n)!}$$

Generalize Taylor for $n = \infty$

$$\text{Recall: } \sum_{k=0}^n \frac{f^{(k)}(c)}{k!} (x-c)^k \quad (+ E_r(f))$$

• Analytical functions:

f is analytical if Taylor for $n = +\infty$ "CONV"

to $f(x)$ at some "small" interval containing c .