

**Taylor Expansion** To check the validity of Taylor expansion we must further check the following equation, given  $f \in Q_!^\Pi(C, B^A)$  and  $g \in Q_!^\Pi(C, A)$ :

$$\text{ev} \circ \langle f, g \rangle = \inf_{n \in \mathbb{N}} ((\cdots (\Lambda^-(f) \underbrace{\star g}_{n \text{ times}}) \cdots) \star g) \circ \langle \text{id}, \infty \rangle$$

where:

1.  $\text{ev} \in Q_!^\Pi(B^A + A, B)$  is the canonical *evaluation* morphism;
2.  $\Lambda^-(\_) := \text{ev} \circ (\_ \times \text{id})$  is the *uncurry* operator;
3. given  $f \in Q_!^\Pi(C + A, B)$  and  $g \in Q_!^\Pi(C, A)$ ,  $f \star g \in Q_!^\Pi(C + A, B)$  is the morphism obtained by differentiating  $f$  in its second component and applying  $g$  in that component, i.e.

$$f \star g = D(f) \circ \langle \langle \infty, g \circ \pi_1 \rangle, \text{id}_{C+A} \rangle.$$

Let us first compute the three morphisms  $\text{ev}$ ,  $\Lambda^-$  and  $\star$  explicitly:

1.  $\text{ev} \in Q^{\mathcal{M}_f((\mathcal{M}_f(A) \times B) + A) \times B}$  is given by

$$\text{ev}_{\mu, y} = \begin{cases} 0 & \text{if } \mu = [\langle \rho, y \rangle] \oplus \rho \\ \infty & \text{otherwise} \end{cases}$$

and observe that, given  $f \in Q_!^\Pi(C, B^A)$  and  $g \in Q_!^\Pi(C, A)$ ,

$$(\text{ev} \circ \langle f, g \rangle)_{\chi, y} = \inf \left\{ \sum_{i=1}^m g_{\chi_i, x_i} + f_{\chi', \langle [x_1, \dots, x_m], y \rangle} \mid x_1, \dots, x_m \in A, \chi = \chi' + \sum_{i=1}^m \chi_i \right\}$$

2. given  $g \in Q_!^\Pi(C, B^A)$ ,  $\Lambda^-(g) \in Q_!^\Pi(C + A, B)$  is given by

$$(\Lambda^-(g))_{\rho \oplus \mu, y} = g_{\rho, \langle \mu, y \rangle}$$

3.  $f \star g$  is given by

$$(f \star g)_{\rho \oplus \mu, y} = \inf \left\{ g_{\rho', x} + f_{\rho'' \oplus (\mu + x)} \mid x \in A, \rho = \rho' + \rho'' \right\}$$

Given the definition of  $\text{ev} \circ \langle f, g \rangle$ , to check the Taylor equation it is enough to check that, for all  $N \in \mathbb{N}$ ,

$$\left( ((\cdots (\Lambda^-(f) \underbrace{\star g}_{N \text{ times}}) \cdots) \star g) \circ \langle \text{id}, \infty \rangle \right)_{\chi, y} = \inf \left\{ \sum_{i=1}^N g_{\chi_i, x_i} + f_{\chi', \langle [x_1, \dots, x_N], y \rangle} \mid x_1, \dots, x_N \in A, \chi = \chi' + \sum_{i=1}^N \chi_i \right\}$$

Let us show, by induction on  $N$ , the following equality, from which the desired equality easily descends:

$$((\cdots (\Lambda^-(f) \underbrace{\star g}_{N \text{ times}}) \cdots) \star g)_{\chi \oplus \mu, y} = \inf \left\{ \sum_{i=1}^N g_{\chi_i, x_i} + f_{\chi', \langle \mu + [x_1, \dots, x_N], y \rangle} \mid x_1, \dots, x_N \in A, \chi = \chi' + \sum_{i=1}^N \chi_i \right\}$$

- if  $N = 0$ , the right-hand term reduces to  $f_{\chi, \langle \mu, y \rangle} = (\Lambda^-(f))_{\chi \oplus \mu, y}$ ;
- otherwise, let  $F = ((\cdots (\Lambda^-(f) \star g) \cdots) \star g)$ , so that by I.H. we have

$$F_{\chi \oplus \mu, y} = \inf \left\{ \sum_{i=1}^{N-1} g_{\chi_i, x_i} + f_{\chi', \langle \mu + [x_1, \dots, x_{N-1}], y \rangle} \mid \begin{array}{l} x_1, \dots, x_{N-1} \in A, \\ \chi = \chi' + \sum_{i=1}^{N-1} \chi_i \end{array} \right\}$$

Then we have

$$\begin{aligned} (F \star g)_{\chi \oplus \mu, y} &= \inf \{ g_{\chi', x} + F_{\chi'' \oplus (\mu + x)} \mid x \in A, \chi = \chi' + \chi'' \} \\ &= \inf \left\{ g_{\chi', x} + \inf \left\{ \sum_{i=1}^{N-1} g_{\chi_i, x_i} + f_{\chi'', \langle \mu + [x_1, \dots, x_{N-1}] + x, y \rangle} \mid \begin{array}{l} x_1, \dots, x_{N-1} \in A, \\ \chi'' = \chi'' + \sum_{i=1}^{N-1} \chi_i \end{array} \right\} \mid \begin{array}{l} x \in A, \\ \chi = \chi' + \chi'' \end{array} \right\} \\ &= \inf \left\{ g_{\chi', x} + \sum_{i=1}^{N-1} g_{\chi_i, x_i} + f_{\chi'', \langle \mu + [x_1, \dots, x_{N-1}] + x, y \rangle} \mid \begin{array}{l} x, x_1, \dots, x_{N-1} \in A, \\ \chi = \chi' + \chi'' + \sum_{i=1}^{N-1} \chi_i \end{array} \right\} \\ &= \inf \left\{ \sum_{i=1}^N g_{\chi_i, x_i} + f_{\chi', \langle \mu + [x_1, \dots, x_N], y \rangle} \mid \begin{array}{l} x_1, \dots, x_N \in A, \\ \chi = \chi' + \sum_{i=1}^N \chi_i \end{array} \right\}. \end{aligned}$$