

Remark: Recalling the definition of the Taylor polynomial, and using Lagrange's formula for the remainder, we have

$$f(x) = \sum_{k=0}^n \frac{1}{k!} f^{(k)}(x_0)(x - x_0)^k + \frac{1}{(n+1)!} f^{(n+1)}(\bar{x})(x - x_0)^{n+1}.$$

So we see that the function f is nearly equal to the Taylor polynomial, and that the remainder term has a form that is very similar to the $n+1$ terms of the polynomial. The only (important) difference, is that the derivative term within the remainder is evaluated at a different point \bar{x} which lies somewhere between x_0 and x (and we do not know where exactly).

Proposition 9.4: Any Maclaurin polynomial of an even function contains only even powers. Any Maclaurin polynomial of an odd function contains only odd powers.

Proof. This is a simple proof that is left as an exercise. \square

9.2 Expanding the elementary functions

We now derive the Taylor expansions of some of the most commonly used functions. Recall that a function f , the Taylor polynomial of order n at x_0 is given by

$$(Tf)_{n,x_0}(x) = \sum_{k=0}^n \frac{1}{k!} f^{(k)}(x_0)(x - x_0)^k.$$

Hence, to construct this polynomial for a given function one needs to know the first n derivatives at a given point x_0 .

The exponential function

For the function $f(x) = e^x$ we know that $f^{(k)}(x) = e^x$ for all $k \in \mathbb{N}$ and for all $x \in \mathbb{R}$. Plugging this into the expression for the Taylor polynomial, we find that

$$(Tf)_{n,x_0}(x) = \sum_{k=0}^n \frac{1}{k!} e^{x_0}(x - x_0)^k.$$

For simplicity, we choose $x_0 = 0$, so that $e^{x_0} = 1$ and we're left with the *Maclaurin expansion*

$$(Tf)_{n,0}(x) = \sum_{k=0}^n \frac{x^k}{k!}$$

Hence, with Peano's approximation of the remainder we have that

$$e^x = \sum_{k=0}^n \frac{x^k}{k!} + o(x^n), \quad x \rightarrow 0.$$

Lagrange's formula for the remainder gives us

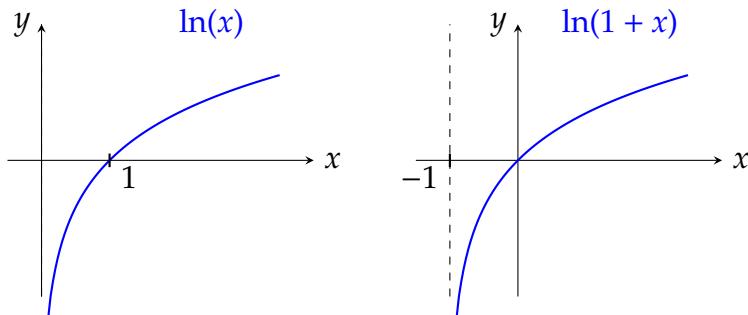
$$e^x = \sum_{k=0}^n \frac{x^k}{k!} + \frac{e^{\bar{x}}}{(n+1)!} x^{n+1}$$

where \bar{x} is some point between 0 and x .

Observe that by taking $x = 1$ we obtain an approximation of the number e . In fact, this approximation of e converges extremely fast. We can bound the error by bounding the error term in Lagrange's formulation.

The logarithm

We now want to write an expansion of the natural logarithm $\ln x$. It is only defined for $x > 0$, so the point x_0 where we perform the expansion must be greater than 0. As we shall see, it will be convenient to choose $x_0 = 1$. However, it will be even more convenient to translate the function and consider $\ln(1+x)$, so that the vertical asymptote will be at -1 ; then we will choose to expand around 0.



Let's start with $f(x) = \ln x$. We can write the first few derivatives:

$$f'(x) = \frac{1}{x} \quad f''(x) = -\frac{1}{x^2} \quad f'''(x) = \frac{2}{x^3} \quad f^{(4)}(x) = -\frac{3 \cdot 2}{x^4} \quad \dots$$

and the general formula is:

$$f^{(k)}(x) = (-1)^{k+1} \frac{(k-1)!}{x^k}, \quad \forall k \in \mathbb{N}_+.$$

We therefore find that

$$\begin{aligned}(Tf)_{n,x_0}(x) &= \ln x_0 + \sum_{k=1}^n \frac{1}{k!} (-1)^{k-1} \frac{(k-1)!}{x_0^k} (x-x_0)^k \\ &= \ln x_0 + \sum_{k=1}^n \frac{(-1)^{k-1}}{k} \frac{(x-x_0)^k}{x_0^k}\end{aligned}$$

For simplicity, we take $x_0 = 1$, so that $\ln x_0 = 0$, and obtain

$$(Tf)_{n,1}(x) = \sum_{k=1}^n (-1)^{k-1} \frac{(x-1)^k}{k}$$

$$\begin{aligned}\ln x &= (x-1) - \frac{(x-1)^2}{2} + \frac{(x-1)^3}{3} - \frac{(x-1)^4}{4} + \cdots + (-1)^{n-1} \frac{(x-1)^n}{n} + o((x-1)^n) \\ &= \sum_{k=1}^n (-1)^{k-1} \frac{(x-1)^k}{k} + o((x-1)^n), \quad x \rightarrow 0.\end{aligned}$$

Now let's try $g(x) = \ln(1+x)$. Then

$$g'(x) = \frac{1}{1+x} \quad g''(x) = -\frac{1}{(1+x)^2} \quad g'''(x) = \frac{2}{(1+x)^3} \quad \dots$$

and the general formula is:

$$g^{(k)}(x) = (-1)^{k+1} \frac{(k-1)!}{(1+x)^k} \quad \forall k \in \mathbb{N}_+.$$

We therefore find that

$$\begin{aligned}(Tg)_{n,x_0}(x) &= \ln(1+x_0) + \sum_{k=1}^n \frac{1}{k!} (-1)^{k-1} \frac{(k-1)!}{(1+x_0)^k} (x-x_0)^k \\ &= \ln(1+x_0) + \sum_{k=1}^n \frac{(-1)^{k-1}}{k} \frac{(x-x_0)^k}{(1+x_0)^k}\end{aligned}$$

Taking $x_0 = 0$, so that $g(x_0) = 0$, we obtain

$$(Tg)_{n,0}(x) = \sum_{k=1}^n \frac{(-1)^{k-1}}{k} x^k.$$

Hence we find that the n th degree Taylor polynomial for $\ln(1+x)$ around the point $x_0 = 0$ (hence it is also a Maclaurin polynomial) is:

$$x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \frac{x^5}{5} - + \cdots$$

$$\begin{aligned}\ln(1+x) &= x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \frac{x^5}{5} - \cdots + (-1)^{n-1} \frac{x^n}{n} + o(x^n) \\ &= \sum_{k=1}^n (-1)^{k-1} \frac{x^k}{k} + o(x^n), \quad x \rightarrow 0.\end{aligned}$$

The trigonometric functions $\sin x$ and $\cos x$

We know that $\sin x$ is an odd function, so by Proposition 9.4 we expect its Maclaurin polynomial to only have odd powers. Taking the first few derivatives, we have

$$\sin' x = \cos x \quad \sin'' x = -\sin x \quad \sin''' x = -\cos x \quad \sin^{(4)} x = \sin x \quad \dots$$

and at $x_0 = 0$ we get

$$\sin' 0 = 1 \quad \sin'' 0 = 0 \quad \sin''' 0 = -1 \quad \sin^{(4)} 0 = 0 \quad \dots$$

With Peano's approximation of the remainder we have that with $n = 2m + 2$

$$\begin{aligned}\sin x &= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} - \cdots + (-1)^m \frac{x^{2m+1}}{(2m+1)!} + o(x^{2m+2}) \\ &= \sum_{k=1}^m (-1)^k \frac{x^{2k+1}}{(2k+1)!} + o(x^{2m+2}), \quad x \rightarrow 0.\end{aligned}$$

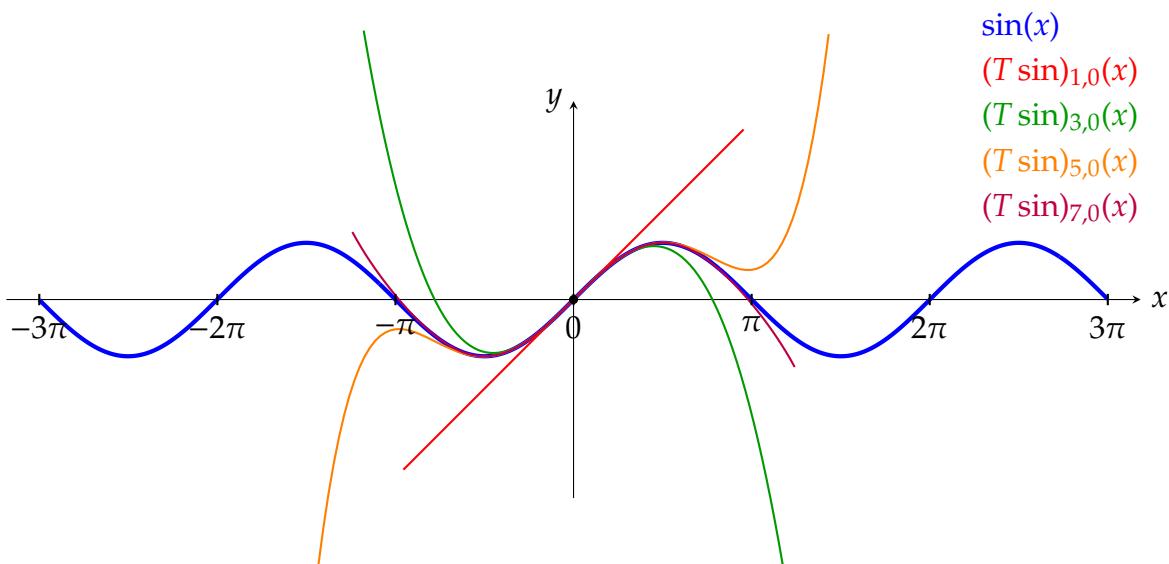


Figure 9.1: The function $\sin(x)$ (blue) and its Maclaurin polynomials $(T \sin)_{n,0}(x)$ of orders $n = 2m + 1 = 1, 3, 5, 7$. Higher order polynomials provide better approximations.

We know that $\cos x$ is an even function, so by Proposition 9.4 we expect its Maclaurin polynomial to only have even powers. Taking the first few derivatives, we have

$$\cos' x = -\sin x \quad \cos'' x = -\cos x \quad \cos''' x = \sin x \quad \cos^{(4)} x = \cos x \quad \dots$$

and at $x_0 = 0$ we get

$$\cos' 0 = 0 \quad \cos'' 0 = -1 \quad \cos''' 0 = 0 \quad \cos^{(4)} 0 = 1 \quad \dots$$

With Peano's approximation of the remainder we have that with $n = 2m + 1$

$$\begin{aligned} \cos x &= 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} - \dots + (-1)^m \frac{x^{2m}}{(2m)!} + o(x^{2m+1}) \\ &= \sum_{k=0}^m (-1)^k \frac{x^{2k}}{(2k)!} + o(x^{2m+1}), \quad x \rightarrow 0. \end{aligned}$$

Power functions

We would want to study functions of the form x^α for $\alpha \in \mathbb{R}$. However, since power functions of this form are defined only for $x > 0$, we translate the function by 1 and then study the Maclaurin polynomials (just like we did for the natural logarithm). We therefore define

$$f(x) = (1+x)^\alpha$$

so that

$$f'(x) = \alpha(1+x)^{\alpha-1} \quad f''(x) = \alpha(\alpha-1)(1+x)^{\alpha-2} \quad f'''(x) = \alpha(\alpha-1)(\alpha-2)(1+x)^{\alpha-3} \quad \dots$$

and we get

$$f'(0) = \alpha \quad f''(0) = \alpha(\alpha-1) \quad f'''(0) = \alpha(\alpha-1)(\alpha-2) \quad \dots$$

Thus, the coefficients that will appear in the Maclaurin polynomial will be:

$$f(0) = 1 \quad \text{and} \quad \frac{f^{(k)}(0)}{k!} = \frac{\alpha(\alpha-1)(\alpha-2)\cdots(\alpha-k+1)}{k!} \quad \text{for } k \geq 1.$$

To abbreviate these expressions, we use their similarity to the binomial coefficients, to define:

$$\binom{\alpha}{0} = 1 \quad \text{and} \quad \binom{\alpha}{k} = \frac{\alpha(\alpha-1)(\alpha-2)\cdots(\alpha-k+1)}{k!} \quad \text{for } k \geq 1.$$

Therefore:

$$\begin{aligned}
(1+x)^\alpha &= 1 + \alpha x + \frac{\alpha(\alpha-1)}{2!}x^2 + \cdots + \binom{\alpha}{n}x^n + o(x^n) \\
&= \sum_{k=0}^n \binom{\alpha}{k}x^k + o(x^n)
\end{aligned}$$

Remark: If $\alpha \in \mathbb{N}$ is an integer, then $(1+x)^\alpha$ can be expanded as a polynomial using the standard binomial formula. In this case, the Maclaurin polynomials will coincide with this polynomial if their order is at least α , otherwise they will only contain the first α terms of the polynomial. For example, consider

$$f(x) = (1+x)^5 = 1 + 5x + 10x^2 + 10x^3 + 5x^4 + x^5.$$

Then its expansion of order 3 is

$$(1+x)^5 = \underbrace{1 + 5x + 10x^2 + 10x^3}_{(Tf)_{3,0}(x)} + o(x^3)$$

but its expansion of any order ≥ 5 is identical to f itself:

$$(Tf)_{n,0}(x) = 1 + 5x + 10x^2 + 10x^3 + 5x^4 + x^5 = f(x) \quad \forall n \geq 5.$$

Remark: If $\alpha \notin \mathbb{N}$, then, there will be nontrivial Maclaurin polynomials of arbitrary order (i.e. there will be arbitrarily high powers of x that won't vanish). This is in contrast to the case $\alpha \in \mathbb{N}$.

Let us highlight some special cases:

$$\frac{1}{1+x} = 1 - x + x^2 - x^3 - \cdots + (-1)^n x^n + o(x^n) = \sum_{k=0}^n (-1)^k x^k + o(x^n)$$

$$\sqrt{1+x} = 1 + \frac{1}{2}x - \frac{1}{8}x^2 + \frac{1}{16}x^3 + o(x^3)$$

We stop at x^3 , because the next terms aren't as nice: the coefficient of x^4 is $-\frac{5}{128}$ and the coefficient of x^5 is $\frac{7}{256}$.