Abel's Theorem

We saw that if a power series $\sum c_n(x-a)^n$ has radius of convergence $R > 0$, then the series is differentiable on $(a-R, a+R)$ and hence it is continuous on $(a-R, a+R)$.

Theorem (Abel). Suppose that a power series $f(x) = \sum c_n(x-a)^n$ has radius of convergence $R > 0$ and that the series converge for $a-R$ (resp. $a+R$). Then f is continuous from the right at $a-R$ (resp. from the left at $a+R$).

Example. Show Leibniz' formula:

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \frac{1}{9} - \cdots$$

11.10 Taylor and Maclaurin Series

Taylor and Maclaurin Series

We start by supposing that f is any function that can be represented by a power series

$$\boxed{1} \quad f(x) = c_0 + c_1(x - a) + c_2(x - a)^2 + c_3(x - a)^3 + c_4(x - a)^4 + \cdots, \qquad |x - a| < \boldsymbol{R}.$$

Let's try to determine what the coefficients c_n must be in terms of f.

To begin, notice that if we put $x = a$ in Equation 1, then all terms after the first one are 0 and we get

$$f(a) = c_0$$

Taylor and Maclaurin Series

We can differentiate the series in Equation 1 term by term:

$$\boxed{2} \quad f'(x) = c_1 + 2c_2(x-a) + 3c_3(x-a)^2 + 4c_4(x-a)^3 + \cdots, \text{ for } |x-a| < \boldsymbol{R},$$

and substitution of $x = a$ in Equation 2 gives

$$f'(a) = c_1$$

Now we differentiate both sides of Equation 2 and obtain

$$\boxed{3} \quad f''(x) = 2c_2 + 2 \cdot 3c_3(x-a) + 3 \cdot 4c_4(x-a)^2 + \cdots, \text{ for } |x-a| < \boldsymbol{R}$$

Again we put $x = a$ in Equation 3. The result is

$$f''(a) = 2c_2$$

Taylor and Maclaurin Series

Let's apply the procedure one more time. Differentiation of the series in Equation 3 gives

$$\boxed{4} \quad f'''(x) = 2 \cdot 3c_3 + 2 \cdot 3 \cdot 4c_4(x - a) + 3 \cdot 4 \cdot 5c_5(x - a)^2 + \cdots , \quad |x - a| < R$$

and substitution of $x = a$ in Equation 4 gives

$$f'''(a) = 2 \cdot 3c_3 = 3!c_3$$

By now you can see the pattern. If we continue to differentiate and substitute $x = a$, we obtain

$$f^{(n)}(a) = 2 \cdot 3 \cdot 4 \cdot \cdots \cdot nc_n = n!c_n$$

Taylor and Maclaurin Series

Solving this equation for the *n*th coefficient c_n, we get

$$c_n = \frac{f^{(n)}(a)}{n!}$$

This formula remains valid even for $n = 0$ if we adopt the conventions that $0! = 1$ and $f^{(0)} = f$. Thus we have proved the following theorem.

5 Theorem If f has a power series representation (expansion) at a, that is, if

$$f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n \qquad |x-a| < R$$

then its coefficients are given by the formula

$$c_n = \frac{f^{(n)}(a)}{n!}$$

Taylor and Maclaurin Series

Substituting this formula for c_n back into the series, we see that *if f* has a power series expansion at *a*, then it must be of the following form.

$$\boxed{6} \quad f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!}(x-a)^n$$

$$= f(a) + \frac{f'(a)}{1!}(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \frac{f'''(a)}{3!}(x-a)^3 + \cdots$$

The series in Equation 6 is called the **Taylor series of the function *f* at *a*** (or **about *a*** or **centered at *a***).

Taylor and Maclaurin Series

For the special case $a = 0$ the Taylor series becomes

$$\boxed{7} \qquad f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = f(0) + \frac{f'(0)}{1!} x + \frac{f''(0)}{2!} x^2 + \cdots$$

This case arises frequently enough that it is given the special name **Maclaurin series**.

Example 2

Find the Maclaurin series of the function $f(x) = e^x$ and its radius of convergence.

Taylor and Maclaurin Series

The conclusion we can draw from Theorem 5 and Example 2 is that *if* e^x has a power series expansion at 0, then

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

So how can we determine whether e^x *does* have a power series representation?

Let's investigate the more general question: Under what circumstances is a function equal to the sum of its Taylor series? In other words, if f has derivatives of all orders, when is it true that

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!}(x-a)^n$$

Taylor and Maclaurin Series

As with any convergent series, this means that $f(x)$ is the limit of the sequence of partial sums. In the case of the Taylor series, the partial sums are

$$T_n(x) = \sum_{i=0}^{n} \frac{f^{(i)}(a)}{i!}(x-a)^i$$

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

Notice that T_n is a polynomial of degree n called the ***n*****th-degree Taylor polynomial of *f* at *a***.

Taylor and Maclaurin Series

For instance, for the exponential function $f(x) = e^x$, the result of Example 1 shows that the Taylor polynomials at 0 (or Maclaurin polynomials) with $n = 1$, 2, and 3 are

$$T_1(x) = 1 + x \qquad T_2(x) = 1 + x + \frac{x^2}{2!} \qquad T_3(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!}$$

The graphs of the exponential function and these three Taylor polynomials are drawn in Figure 1.

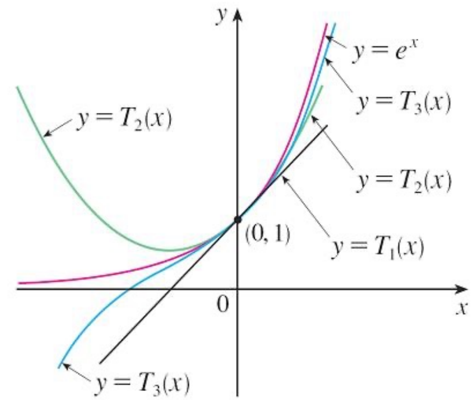

Figure 1

As n increases, $T_n(x)$ appears to approach e^x in Figure 1. This suggests that e^x is equal to the sum of its Taylor series.

Taylor and Maclaurin Series

In general, $f(x)$ is the sum of its Taylor series if

$$f(x) = \lim_{n \to \infty} T_n(x)$$

If we let

$$R_n(x) = f(x) - T_n(x) \qquad \text{so that} \qquad f(x) = T_n(x) + R_n(x)$$

then $R_n(x)$ is called the **remainder** of the Taylor series. If we can somehow show that $\lim_{n \to \infty} R_n(x) = 0$, then it follows that

$$\lim_{n \to \infty} T_n(x) = \lim_{n \to \infty} [f(x) - R_n(x)] = f(x) - \lim_{n \to \infty} R_n(x) = f(x)$$

Taylor and Maclaurin Series

We have therefore proved the following.

$\boxed{8}$ **Theorem** If $f(x) = T_n(x) + R_n(x)$, where T_n is the nth-degree Taylor polynomial of f at a and

$$\lim_{n \to \infty} R_n(x) = 0$$

for $|x - a| < R$, then f is equal to the sum of its Taylor series on the interval $|x - a| < R$.

In trying to show that $\lim_{n\to\infty} R_n(x) = 0$ for a specific function f, we usually use the following Theorem.

$\boxed{9}$ **Taylor's Inequality** If $|f^{(n+1)}(x)| \leqslant M$ for $|x - a| \leqslant d$, then the remainder $R_n(x)$ of the Taylor series satisfies the inequality

$$|R_n(x)| \leqslant \frac{M}{(n+1)!}|x - a|^{n+1} \qquad \text{for } |x - a| \leqslant d$$

Taylor's Theorem

The proof of Taylor's inequality is based on Taylor's Theorem (interestingly, not due to Taylor).

Theorem (Lagrange, 1797). If $f^{(n+1)}$ is continuous on an open interval I that contains a, and $\mathrm{a} \neq x \in I$, then there exists a number c between a and x such that

$$R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!}(x-a)^{n+1}.$$

Note. This is the so-called *Lagrange's form* of the remainder term.

Note

There are examples of functions *f* that have derivatives of all order for all x and their Maclaurin series converge for all x, yet the sum of the Maclaurin series of *f* does not equal to *f* except for at *x*=0 (where, of course, it always does).

Example. Let

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

Without doing the details it turns out that $f^{(n)}(0) = 0$ for all n and thus the Maclaurin series of f yields the constant 0 function.

Examples 3 and 4

Example 3. Prove that e^x is equal to the sum of its Maclaurin series.

Example 4. Find the Taylor series for $f(x) = e^x$ at $a = 2$.

Taylor and Maclaurin Series

In particular, if we put $x = 1$ in the Maclaurin series, we obtain the following expression for the number e as a sum of an infinite series:

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$$\boxed{e = \sum_{n=0}^{\infty} \frac{1}{n!} = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \cdots}$$

Examples 5 and 6

Example 5. Find the Maclaurin series for $f(x)=\sin x$ and prove that it represents $\sin x$ for all x.

Example 6. Find the Maclaurin series for $\cos x$.