

Math 512B. Homework 4. Solutions

Problem 1. (i) Prove that the remainder $R_{2n+1,0,\arctan}(x)$ of degree $2n+1$ of the function \arctan satisfies

$$|R_{2n+1,0,\arctan}(x)| \leq \frac{1}{2n+3}$$

for $|x| \leq 1$.

(ii) Use the relation $\arctan x + \arctan y = \arctan\left(\frac{x+y}{1-xy}\right)$ (valid for $xy \neq 1$) to show that

$$\frac{\pi}{4} = \arctan \frac{1}{2} + \arctan \frac{1}{3},$$

and that

$$\frac{\pi}{4} = 4 \arctan \frac{1}{5} - \arctan \frac{1}{239}.$$

(This last identity and its use for estimating π are due to J. Machin.)

(iii) Use the above and the appropriate Taylor polynomial for \arctan to show that $\pi = 3.14159 \dots$. That is, compute the first 5 decimal digits of π exactly. (Be careful with many little errors; they tend to add up to make a big one.)

Solution.(i) We have shown that $R_{2n+1,0,\arctan}(x) = \int_0^x \frac{(-1)^{n+1} t^{2n+2}}{1+t^2} dt$, so

$$\left| \int_0^x \frac{(-1)^{n+1} t^{2n+2}}{1+t^2} dt \right| \leq \left| \int_0^x t^{2n+2} \right| = \frac{|x|^{2n+3}}{2n+3} \leq \frac{1}{2n+3}$$

if $|x| \leq 1$.

$$(ii) \arctan \frac{1}{2} + \arctan \frac{1}{3} = \arctan \frac{\frac{1}{2} + \frac{1}{3}}{1 - \frac{1}{2} \cdot \frac{1}{3}} = \arctan 1 = \frac{\pi}{4}.$$

Similarly, $\arctan \frac{1}{5} + \arctan \frac{1}{5} = \arctan \frac{5}{12}$, $4 \arctan \frac{1}{5} = \arctan \frac{120}{119}$, and finally

$$4 \arctan \frac{1}{5} - \arctan \frac{1}{239} = \arctan 1 = \frac{\pi}{4}.$$

(iii) To compute π with an error $< 1/10^6$, we should compute $\pi/4$ with an error $< 1/4 \cdot 10^6$. Since we need 5 values of \arctan , we should compute $\arctan \frac{1}{5}$ and $\arctan \frac{1}{239}$ each with an error $< 1/20 \cdot 10^6 = 1/2 \cdot 10^7$. Since the remainder $|R_{2n+1,0,\arctan}(x)| \leq |x|^{2n+3}/(2n+3)$, we need to find n such that

$$\frac{(1/5)^{2n+3}}{2n+3} < \frac{1}{2 \cdot 10^7} \quad \text{and} \quad \frac{(1/239)^{2n+3}}{(2n+3)} < \frac{1}{2 \cdot 10^7}.$$

It suffices to take $n = 5$ and $n = 0$, respectively.

Problem 2. For any real number α and integer $n \geq 0$, define the binomial coefficient $\binom{\alpha}{n}$ by

$$\binom{\alpha}{n} = \begin{cases} 1, & n = 0 \\ \frac{\alpha \cdot (\alpha - 1) \cdot \dots \cdot (\alpha - n + 1)}{1 \cdot 2 \cdot \dots \cdot n} & n > 0. \end{cases}$$

(i) (Not required) Let $f(x) = (1+x)^m$, where m is a non-negative integer. What is the Taylor polynomial of degree n for f at 0?

(ii) Let $f(x) = (1+x)^\alpha$, where α is any real number, not necessarily a natural number. Prove that the Taylor polynomial of degree n for f at 0 is

$$P_{n,0,f}(x) = \sum_{k=0}^n \binom{\alpha}{k} x^k.$$

(iii) Find the integral form of the remainder $R_{n,0,f}(x)$ of degree n for $f(x) = (1+x)^\alpha$ at 0, and prove that if $|x| < 1$, then

$$\lim_{n \rightarrow \infty} R_{n,0,f}(x) = 0.$$

The Taylor polynomials of $f(x) = (1+x)^\alpha$ can be used to approximate radicals quite fast and accurately. For example, if you want to find the first few decimals of $\sqrt[q]{p}$ (where p is a positive number). However if you simply write $p^{1/q} = (1+x)^\alpha$ with $x = p-1$ and $\alpha = 1/q$, you may have $x > 1$ and in order to obtain a good approximation to $\sqrt[q]{p}$ you may be required to compute the remainder of very high degree for f at 0.

(iii) To experience what I mean above, try it with $\sqrt{11} = (1+10)^{1/2}$. How large must n be so that the remainder $R_{n,0}(10) < 1/10^2$?

There is a trick for approximating $\sqrt[q]{p}$ using Taylor polynomials which will speed up your calculations. For that you pick a number d for which $\sqrt[q]{d}$ is known and such that $0 < p/d < 2$. Then write

$$\frac{p}{d} = 1 + x$$

with $|x| < 1$ and obtain

$$p^{1/q} = d^{1/q} (1+x)^{1/q}.$$

(iv) Use the above for approximating $\sqrt{11}$ with an error $< 1/10^7$. (There are many choices for d , choose wisely!)

Solution.(ii) The n th derivative of $f(x) = (1+x)^\alpha$ is easy to compute:

$$f^{(n)}(x) = \alpha(\alpha-1) \cdot \dots \cdot (\alpha-n+1)(1+x)^{\alpha-n}$$

. Thus the Taylor polynomial of degree n for f at 0 is

$$P_{n,0,f}(x) = 1 + \frac{\alpha}{1}x + \dots + \frac{\alpha(\alpha-1) \cdot \dots \cdot (\alpha-n+1)}{n!} x^n.$$

(iii) The integral form of the remainder is $R_{n,0,f}(x) = \int_0^x (-1)^{n+1} \binom{\alpha}{n} (1+t)^{\alpha-n-1} (x-t)^n dt$. If $|x| < 1$ and $\alpha < n+1$, then

$$|R_{n,0,f}(x)| \leq (n+1)|x|^{n+1},$$

so $R_{n,0,f}(x) \rightarrow 0$ as $n \rightarrow \infty$ for $|x| < 1$.

Problem 3 (Based on Giesy, *Mathematics Magazine*, 45 (1972), pp 148–149.). Let f_n be the function defined by

$$f_n(x) = \frac{1}{2} + \cos 2x + \cos 4x + \cdots + \cos 2nx$$

(i) Show that

$$f_n(x) = \frac{\sin[(2n+1)x]}{2\sin x}$$

if x is not an integral multiple of π . (Hint. Use the trigonometric identity $\sin(\alpha + \beta) - \sin(\alpha - \beta) = 2\cos\alpha\sin\beta$.)

(ii) Let E_n be the number defined by

$$E_n = \int_0^{\pi/2} 2xf_n(x) dx$$

Prove that

$$E_n = \frac{\pi^2}{8} + \sum_{k=1}^n \frac{(-1)^k - 1}{2k^2}$$

In particular, for odd indexes:

$$\frac{\pi^2}{8} = E_{2n-1} + \sum_{k=1}^n \frac{1}{(2k-1)^2}.$$

(iii) Prove that

$$E_{2n-1} = \frac{1}{4n-1} \left[1 + \int_0^{\pi/2} u'(x) \cos(4n-1)x dx \right]$$

Hint. Let $u(x) = x/\sin x$ if $0 < x \leq \pi/2$ and $u(0) = 0$, and let $v(x) = \sin(4n-1)x$; show that u' and v' are continuous on $[0, \pi/2]$, and then apply integration by parts to the integral used to define E_{2n-1} in (ii).

(iv) Prove that $0 \leq u(x) \leq \pi/2$ for x in $[0, \pi/2]$.

(v) Prove that $\lim_{n \rightarrow \infty} E_{2n-1} = 0$.

Problem 4. Let $f(x) = \log(1+x)$.

(i) Find the integral expression for the remainder $R_{n,0}(x)$ of degree n for f at 0.

(ii) Prove that if $0 < x \leq 1$, then

$$|R_{n,0}(x)| < \frac{1}{n+1}.$$

(iii) Prove that if $-1 < x \leq 0$, then

$$|R_{n,0}(x)| < \frac{1}{(1+x)(n+1)}.$$

Solution. (i) If $f(x) = \log(1+x)$, then $f^{(n+1)}(t) = \frac{(-1)^n n!}{(1+t)^{n+1}}$. Thus, the integral expression for the remainder is

$$R_{n,0}(x) = \begin{cases} \int_0^x \frac{(-1)^n}{(1+t)^{n+1}} (x-t)^n dt, & x \geq 0 \\ \int_x^0 \frac{(-1)^n}{(1+t)^{n+1}} (t-x)^n dt & x < 0 \end{cases}$$

There is second integral expression for the remainder $R_{n,0,f}$ which is obtained as follows. First write

$$\frac{1}{1+t} = 1 - t + t^2 - \cdots + (-1)^{n-1} t^{n-1} + \frac{(-1)^n t^n}{1+t}$$

so that

$$\begin{aligned} \log(1+x) &= \int_0^x \frac{1}{1+t} dt \\ &= x - \frac{x^2}{2} + \cdots + (-1)^{n-1} \frac{x^n}{n} \\ &\quad + \int_0^x \frac{(-1)^n t^n}{1+t} dt \end{aligned}$$

and thus

$$R_{n,0,f}(x) = \int_0^x \frac{(-1)^n t^n}{1+t} dt.$$

(ii) If $0 < x \leq 1$, using the first integral expression in (i) for the remainder $R_{n,0,f}$ we obtain

$$|R_{n,0,f}(x)| \leq \int_0^x (x-t)^n dt = \frac{1}{n+1}.$$

(iii) If $-1 < x \leq 0$, then $0 \leq 1+x \leq 1+t$. By using the second expression for the remainder $R_{n,0,f}$ in (i), we obtain

$$\begin{aligned} |R_{n,0,f}(x)| &= \left| \int_0^x \frac{(-1)^n t^n}{1+t} dt \right| \\ &\leq \frac{|x|^{n+1}}{(1+x)(n+1)} \leq \frac{1}{(1+x)(n+1)}. \end{aligned}$$