

Calculus: single

The Robert Grist Approach
Mark

Relearn

1 Functions

1.1 e, sin, and cos

Euler's Formula

for now take as a fact

$$e^{ix} = \cos(x) + i \sin(x)$$

Define e^x using Taylor as

$$\begin{aligned} e^x &= 1 + x + \frac{x^2}{2!} + \frac{x^2}{2!} + \frac{x^2}{2!} + \dots \\ &= \sum_{k=0}^{\infty} \frac{x^k}{k!}. \end{aligned}$$

By Euler's Formula,

$$\begin{aligned} e^{ix} &= 1 + ix + \frac{(ix)^2}{2!} + \frac{(ix)^3}{3!} + \dots \\ &= 1 - \frac{x^2}{2!} + \frac{x^4}{4!} + \dots + i\left(x - \frac{x^3}{3!} + \frac{x^5}{5!} - \dots\right) \quad (\text{breaking up real and imaginary}) \\ &= \cos(x) + i \sin(x). \end{aligned}$$

1.2 Taylor

The **Taylor Series** of a function f at $x = 0$ is

$$f(x) = f(0) + \frac{f'(0)}{1!}x + \frac{f''(0)}{2!}x^2 + \frac{f'''(0)}{3!}x^3 + \dots$$

*Taylor series can be differentiated term by term!

At any other point a it's

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

(remember, a must be inside the domain of convergence for the Taylor Poly)

Does Taylor exist for every function?

NO, **more on this later**

Geometric Series

$$1 + r + r^2 + r^3 + r^4 + \dots = \frac{1}{1-r} \quad (\text{for } |r| < 1)$$

proof: $s_n = 1 + r + r^2 + r^3 + \dots + r^n$

Then, $s_n - rs_n = 1 - r^{n+1} \implies s_n = \frac{1-r^{n+1}}{1-r}$

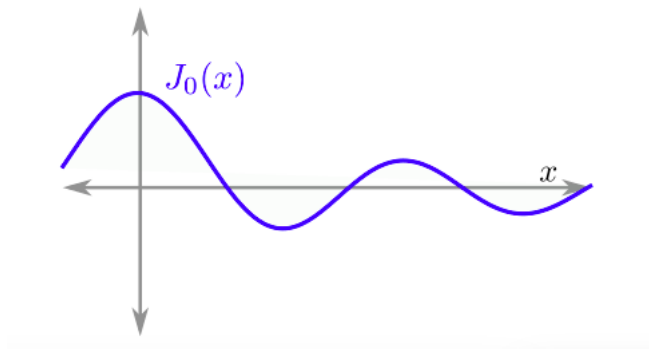
(as $n \rightarrow \infty$, this becomes $\frac{1}{1-r}$ if $|r| < 1$)

e.g., A neat example is the **Bessel function** used to describe the waves in water when a stone drops:

$$\begin{aligned} J_0(x) &= \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k}}{2^{2k}(k!)^2} \\ &= 1 - \frac{1}{2^2}x^2 + \frac{1}{2^4(2!)^2}x^4 - \frac{1}{2^6(3!)^2}x^6 + \dots \end{aligned}$$

note the Bessel function is defined by its Taylor series.

It's a decaying cosine-like wave, since the denominator grows faster than cosine's.



Orders of Growth and Error Size

Big-O: "same order as"

- $f(x) = O(1)$ if $f(x) \rightarrow c * 1$ as $x \rightarrow \infty$
- $f(x) = O(g(x))$ if $f(x) \rightarrow c * g(x)$ as $x \rightarrow \infty$

Little-o: "ultimately smaller than"

- $f(x) = o(g(x))$ means $\frac{f(x)}{g(x)} \rightarrow 0$ as $g(x) \rightarrow 0$.

1.3 Hyperbolic Trigonometric Functions

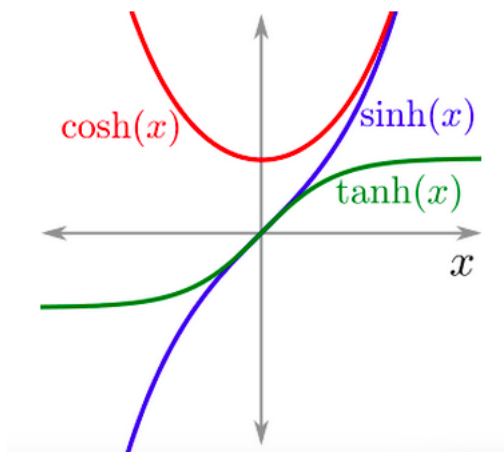
These functions have similar algebraic properties to sin, cos and similarities in their Taylor expansions.

(Taylor is the same without alternating signs—all +)

Define

$$\sinh(x) = \frac{e^x - e^{-x}}{2}$$

$$\cosh(x) = \frac{e^x + e^{-x}}{2}$$



A variation of the Pythagorean Theorem holds:

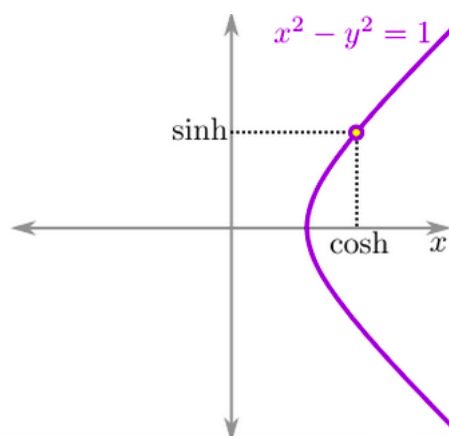
$$\cosh^2(x) - \sinh^2(x) = 1$$

Geometrically, \cosh and \sinh give x, y coordinates on the hyperbola $x^2 - y^2 = 1$ (similar to \sin, \cos with the unit circle).

What are hyperbolas?

They are two parabolas approaching asymptotes (facing up/down or right/left):

$$\frac{(x - h)^2}{a^2} - \frac{(y - k)^2}{b^2} = 1$$



(negative sign on x, instead of y, for up/down)

Tricks

Multiplying Taylor Polynomials

$$\begin{aligned}\cos(x) \cos(x) &= \left(1 - \frac{1}{2!}x^2 + \frac{1}{4!}x^4 - \dots\right)\left(1 - \frac{1}{2!}x^2 + \frac{1}{4!}x^4 - \dots\right) \\ &= 1 + \left(-\frac{1}{2!} - \frac{1}{2!}\right)x^2 + \left(\frac{1}{4!} + \frac{1}{2!}\frac{1}{2!} + \frac{1}{4!}\right)x^4 + \dots\end{aligned}$$

idea: what are the coefficients of x^4

Binomial Series (for $|x| < 1$)

$$\begin{aligned}(1+x)^\alpha &= 1 + \alpha x + \frac{\alpha(\alpha-1)}{2!}x^2 + \frac{\alpha(\alpha-1)(\alpha-2)}{3!}x^3 + \dots \\ &= \sum_{k=0}^{\infty} \binom{\alpha}{k} x^k.\end{aligned}$$

by computing derivatives and using Taylor Expansion

Exercises

1. Find the Taylor Expansion of $\ln(1+x)$ using $\ln(1+x) = \int \frac{1}{1+x} dx$ and the geometric series.
2. Similarly find the Taylor Expansion of $\arctan(x)$ using $\arctan(x) = \int \frac{1}{1+x^2} dx$ and the geometric series.

Summarizing, using Geometric + Taylor Expansion we have:

ONLY FOR $|x| < 1$, based on geometric series convergence

- $\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \dots$
- $\arctan(x) = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots$

2 Differentiation

3 Integration

4 Series