

$$\text{Let } Q(f) := f(0) + f'(0)x + \frac{f''(0)}{2}x^2.$$

$$\text{Show } Q(fg) = Q(Q(f)Q(g)).$$

Cheat sheet:

$$(fg)' = f'g + fg'$$

$$(fg)'' = f''g + 2f'g' + fg''$$

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$$Q(f) = f(0) + f'(0)x + \frac{f''(0)}{2}x^2$$

$$\Rightarrow Q(fg) = fg(0) + (fg)'(0)x + \frac{(fg)''(0)}{2}x^2$$

$$\begin{aligned} \Rightarrow Q(fg) = fg(0) + [f'g(0) + fg'(0)]x \\ + \left[\frac{f''g(0) + 2f'g'(0) + fg''(0)}{2} \right] x^2 \end{aligned}$$

$$Q(f)Q(g)$$

$$= \left(f(0) + f'(0)x + \frac{f''(0)}{2}x^2 \right) \left(g(0) + g'(0)x + \frac{g''(0)}{2}x^2 \right)$$

$$= f(0)g(0) + f'(0)g(0)x + \frac{f''(0)g(0)}{2}x^2$$

$$+ f(0)g'(0)x + f'(0)g'(0)x^2 + \frac{f''(0)g'(0)}{2}x^3$$

$$+ \frac{f(0)g''(0)}{2}x^2 + \frac{f'(0)g''(0)}{2}x^3 + \frac{f''(0)g''(0)}{4}x^4$$

$$\Rightarrow Q(Q(f)Q(g))$$

$$= f(0)g(0) + (f'(0)g(0) + f(0)g'(0))x + \left(\frac{f''(0)g(0)}{2} + \frac{f(0)g''(0)}{2} + f'(0)g'(0) \right)x^2$$

Higher order terms more than 2 are dropped

$$\therefore Q(fg) = Q(Q(f)Q(g)). \quad \square$$