Taylor Swift Series (Maclaurin Series)

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Made with LaTeX

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What is it?

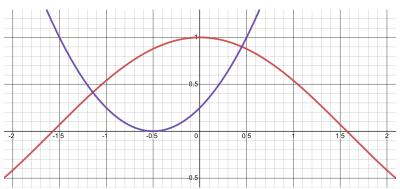
- Approximation of a function with an infinite series
- $\bullet \ \, \mathsf{Approximates} \ \, \mathsf{near} \, \, x = 0 \\$

Why?

- To compute $\sin x$, $\cos x$, and e^x fast
- Calculators (your TI) use this technique
- To simplify equations/functions
- \bullet In simple pendulum, we approximated $\sin x$ with x

- Calculators can multiply, add, subtract, divide, and take powers of whole numbers quickly
- Using polynomials will be efficient
- Since polynomials are just multiplications, additions, and exponentiations of numbers

Figure: The Function $\cos x$

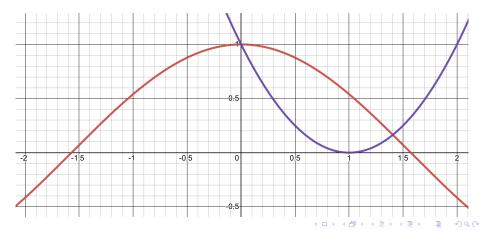


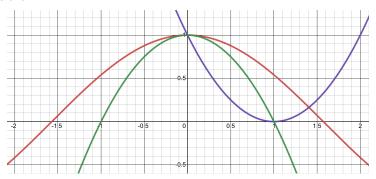
- Approximate to two degrees
- \bullet Find real numbers for $c_0,c_1,$ and c_2 that approximate $\cos x$ the best

$$\cos x \approx c_0 + c_1 x + c_2 x^2$$

• Approximation near x = 0

$$\cos 0 = c_0 + c_1 \cdot 0 + c_2 \cdot 0^2$$
$$c_0 = 1$$





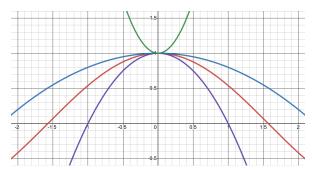
- The green function is better, but why?
- The rate of change is the same as $\cos x$ at x=0
- \bullet Approximation must have the same rate of change at $\boldsymbol{x}=\boldsymbol{0}$

$$\bullet \; \cos'(x) = -\sin x \text{, and } (c_0 + c_1 x + c_2 x^2)' = c_1 + 2c_2 x$$

$$-\sin 0 = 0 = c_1 + 2c_2 \cdot 0$$

$$c_1 = 0$$

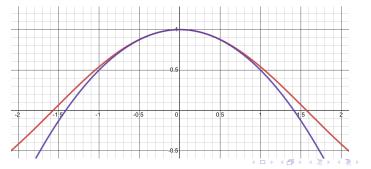




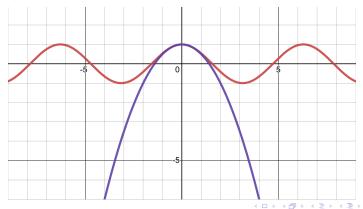
- $\cos x$ curves downwards at x = 0
- So, the second derivative is negative
- So, the rate of change is decreasing
- Same second derivative will ensure that they curve at the same rate

$$\cos''(x) = -\cos x$$
$$(c_0 + c_1 x + c_2 x^2)'' = 2c_2$$

 \bullet $\cos''(x)=-\cos x$, and $\left(c_0+c_1x+c_2x^2\right)''=2c_2$ $-\cos 0=2c_2$ $-1=2c_2$ $c_2=-\frac{1}{2}$ $\cos x\approx 1-\frac{1}{2}x^2$



- Okay, but how good is the approximation?
- For x = 0.1, $\cos x = 0.99500417$, and the approximation, $1 - \frac{1}{2}x^2 = 0.995$
- For x = 0.25, $\cos x = 0.9689124$, and the approximation, $1 - \frac{1}{2}x^2 = 0.96875$



The More the Merrier

- But why stop at x^2 ? Why not go further?
- More terms will give more control over the approximation
- ullet Add another term c_3x^3 to the approximation

$$\cos x \approx 1 - \frac{1}{2}x^2 + c_3x^3$$

- Taking the third derivative of a polynomial, all the terms that have a power less than 3 will vanish
- And, $\cos'''(x) = \sin x$
- Taking the derivative,

$$\cos'''(x) = \sin x = \left(-x + 3c_3x^2\right)'' = \left(-1 + 2 \cdot 3c_3x\right)' = 1 \cdot 2 \cdot 3 \cdot c_3$$

$$\sin 0 = 1 \cdot 2 \cdot 3 \cdot c_3$$

$$c_3 = 0$$

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The More the Merrier

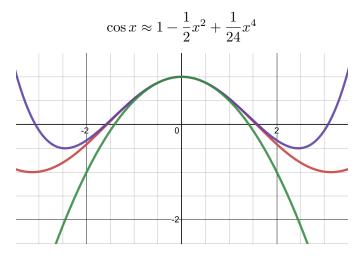
$$\cos x \approx 1 - \frac{1}{2}x^2$$

- This approximation is the best for all cubic polynomials, as well as all the quadratic polynomials
- But, we can do better if we extend to another term

$$\cos x \approx 1 - \frac{1}{2}x^2 + c_4 x^4$$

$$\begin{aligned} \cos^{(4)}(x) &= \cos x \\ \left(1 - \frac{1}{2}x^2 + c_4x^4\right)^{(4)} &= 1 \cdot 2 \cdot 3 \cdot 4 \cdot c_4 \\ \cos 0 &= 1 \cdot 2 \cdot 3 \cdot 4 \cdot c_4 \\ c_4 &= \frac{1}{24} \end{aligned}$$

The More the Merrier



- ullet This is a really good approximation of $\cos x$
- For most physics problems, this would be fine
- But, we are dealing with maths



 \bullet Firstly, factorials come up quite naturally from taking n successive derivatives of $c_n x^n$

$$\begin{split} \frac{\mathrm{d}\left(c_{n}x^{n}\right)}{\mathrm{d}x} &= n \cdot c_{n} \cdot x^{n-1} \\ \frac{\mathrm{d}^{2}\left(c_{n}x^{n}\right)}{\mathrm{d}x^{2}} &= n \cdot (n-1) \cdot c_{n} \cdot x^{n-2} \\ \frac{\mathrm{d}^{3}\left(c_{n}x^{n}\right)}{\mathrm{d}x^{3}} &= n \cdot (n-1) \cdot (n-2) \cdot c_{n} \cdot x^{n-3} \\ & \vdots \\ \frac{\mathrm{d}^{n}\left(c_{n}x^{n}\right)}{\mathrm{d}x^{n}} &= n! \cdot c_{n} \end{split}$$

So, we have to divide by the appropriate factorial to cancel out this
effect

$$c_n = \frac{\text{desired derivative value}}{n!}$$

- Secondly, adding new terms does not mess up older terms
- ullet Other higher-order terms that have x will not affect the lower order terms

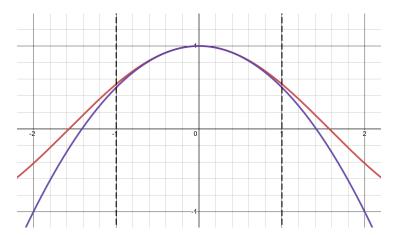
$$P(x) = 1 - \frac{1}{2}x^2 + c_4x^4$$

$$P''(0) = 2\left(-\frac{1}{2}\right) + 3\cdot 4(0)^2$$

ullet Each derivative of a polynomial at x=0 is controlled by one and only one of the coefficients

$$P(x) = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + c_4 x^4$$

ullet Derivative information at x=0 \longrightarrow output information near x=0



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

$$P(x) = \frac{1}{1!} + 0\frac{x^1}{1!} + -1\frac{x^2}{2!} + 0\frac{x^3}{3!} + \frac{1}{4!} + \cdots$$

 Those factorials are there to cancel out the cascading effect of derivatives

Maclaurin Series

- The same approach can be used for any function
- We can approximate f(x) near x=0 with any degree of accuracy we want

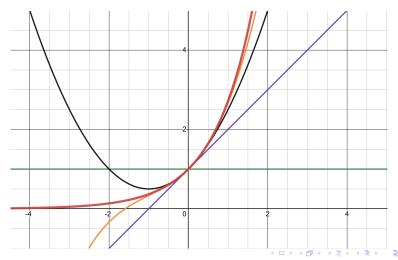
$$P(x) = f(0) + f'(0)\frac{x}{1} + f''(0)\frac{x^2}{2!} + f'''(0)\frac{x^3}{3!} + \dots = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)x^n}{n!}$$

- This summation at infinity is the *Maclaurin series* of f(x)
- Let us approximate the function e^x (which is in the Formula Booklet)

Maclaurin Series

• Any derivative of e^x is e^x , so $e^0 = 1$

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \cdots$$



Euler's Formula

• We can, in fact, use this to prove

$$\cos\theta + i\sin\theta = e^{i\theta}$$

$$\begin{split} \cos\theta &= 1 - \frac{\theta^2}{2!} + \frac{\theta^4}{4!} - \frac{\theta^6}{6!} + \cdots \\ \sin\theta &= \theta - \frac{\theta^3}{3!} + \frac{\theta^5}{5!} - \frac{\theta^7}{7!} + \cdots \\ e^{i\theta} &= 1 + (i\theta) + \frac{(i\theta)^2}{2!} + \frac{(i\theta)^3}{3!} + \frac{(i\theta)^4}{4!} + \frac{(i\theta)^5}{5!} + \frac{(i\theta)^6}{6!} + \frac{(i\theta)^7}{7!} + \cdots \\ &= 1 + i\theta - \frac{\theta^2}{2!} - \frac{i\theta^3}{3!} + \frac{\theta^4}{4!} + \frac{i\theta^5}{5!} - \frac{\theta^6}{6!} - \frac{i\theta^7}{7!} + \cdots \\ &= \left(1 - \frac{\theta^2}{2!} + \frac{\theta^4}{4!} - \frac{\theta^6}{6!} + \cdots\right) + i\left(\theta - \frac{\theta^3}{3!} + \frac{\theta^5}{5!} - \frac{\theta^7}{7!} + \cdots\right) \\ &= \cos\theta + i\sin\theta \\ &= \operatorname{cis}\theta \end{split}$$

Example

- \bullet Find the Maclaurin series of the function $f(x)=\mathrm{e}^x\sin x$ up to the term x^3
- Two methods: multiply series expansions of e^x and $\sin x$, or rigor

$$\begin{split} f(x) &= \mathrm{e}^x \sin x \\ f'(x) &= \mathrm{e}^x \sin x + \mathrm{e}^x \cos x \\ f''(x) &= \mathrm{e}^x \cos x - \mathrm{e}^x \sin x + \mathrm{e}^x \sin x + \mathrm{e}^x \cos x = 2e^x \cos x \\ f'''(x) &= 2\mathrm{e}^x \cos x - 2\mathrm{e}^x \sin x = 2\mathrm{e}^x (\cos x - \sin x) \end{split}$$

•
$$f(0) = 0$$
, $f'(0) = 1$, $f''(0) = 2$, $f'''(0) = 2$

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

$$= x + x^2 + \frac{x^3}{3}$$

Connection to Taylor Series

- Maclaurin series approximates a function near x=0
- Can be approximated near any point x=a using Taylor series

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

Figure: The Function $\ln x$ and Approximation

