**Book:** Thomas Calculus (11th Edition) by George B. Thomas, Maurice D. Weir, Joel R. Hass, Frank R. Giordano

**Chapter:** 11 (11.8, 11.9)

**Book:** Calculus (5th Edition) by Swokowski, Olinick and Pence

**Chapter:** 11 (11.8)

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



# Taylor & Maclaurin Series

Maclaurin Series:  $\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} (x)^n$ 

Calculus & Analytical Geometry MATH-101 Instructor: Dr. Naila Amir (SEECS, NUST)

#### **Power Series**

A power series is a series of the form

$$\sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots$$
 (1)

where:

- x is a variable.
- $c_n$  are constants called the coefficients of the series.

More generally, a series of the form

$$\sum_{n=0}^{\infty} c_n(x-a)^n = c_0 + c_1(x-a) + c_2(x-a)^2 + \dots$$
 (2)

is called a power series centered at a.

#### Theorem

For a given power series

$$\sum_{n=0}^{\infty} c_n (x-a)^n,$$

exactly one of the following three possibilities is true:

- I. The series converges only when x = a.
- II. The series converges for all x.
- III. There is a positive number R such that the series converges if |x-a| < R and diverges if |x-a| > R.

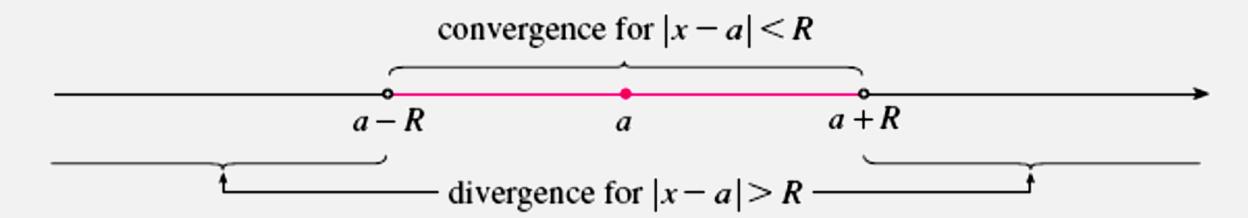
#### Radius Of Convergence & Interval Of Convergence

- The number R in (III) is called the **radius of convergence** of the power series. By convention, the radius of convergence is R=0 in case I and  $R=\infty$  in case II.
- The **interval of convergence** of a power series is the interval that consists of all values of x for which the series converges. In case I, the interval consists of just a single point a. In case II, the interval is  $(-\infty, \infty)$ . In case III, the interval of convergence is given by the inequality |x a| < R that can be rewritten as a R < x < a + R.
- When x is an endpoint of the interval, that is,  $x = a \pm R$ , anything can happen: The series might converge at one or both endpoints. It might diverge at both endpoints.

#### Radius Of Convergence & Interval Of Convergence

Thus, in case III, there are four possibilities for the interval of convergence:

1. 
$$(a - R, a + R)$$
  
2.  $(a - R, a + R)$   
3.  $[a - R, a + R)$   
4.  $[a - R, a + R]$ 



Find the radius of convergence and interval of convergence of the series

$$\sum_{n=0}^{\infty} \frac{(-1)^n n(x+3)^n}{4^n}.$$

#### **Solution:**

For the present case we have:

$$\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \to \infty} \left| \frac{(-1)^n (-1)(n+1)(x+3)^n (x+3)}{4^n (4)} \cdot \frac{4^n}{(-1)^n n(x+3)^n} \right|$$
$$= \lim_{n \to \infty} \left| \frac{(-1)(n+1)(x+3)}{4n} \right| = \frac{|x+3|}{4}.$$

$$\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \frac{|x+3|}{4} = \boxed{\square}$$

By the Ratio Test, the given series is:

- Convergent, when  $\frac{|x+3|}{4} < 1$  or  $|x+3| < \boxed{4}$ .
- Divergent, when  $\frac{|x+3|}{4} > 1$  or |x+3| > 4,
- Thus, the radius of convergence is R = 4.

Note that:  $|x + 3| < 4 \Leftrightarrow -4 < x + 3 < 4 \Leftrightarrow -7 < x < 1$ . So, we test the series at the endpoints -7 and 1.

When x = -7, the series becomes:

$$\sum_{n=0}^{\infty} \frac{(-1)^n n(x+3)^n}{4^n} = \sum_{n=0}^{\infty} \frac{(-1)^n n(-4)^n}{4^n} = \sum_{n=0}^{\infty} (-1)^{2n} n = \sum_{n=0}^{\infty} n,$$

which is a divergent series by nth term test for divergence.

If we put x = 1, the series is given as:

$$\sum_{n=0}^{\infty} \frac{(-1)^n n(x+3)^n}{4^n} = \sum_{n=0}^{\infty} \frac{(-1)^n n(4)^n}{4^n} = \sum_{n=0}^{\infty} (-1)^n n.$$

This is a divergent alternating series since nth term does not approach 0 as  $n \to \infty$ . Thus, the given power series converges only when -7 < x < 1. Thus, the **interval of convergence** is: (-7,1).

Find the radius of convergence and interval of convergence of the series

and interval of convergence of the series 
$$\sum_{n=0}^{\infty} n! (2x+1)^n. \quad \text{and } \sum_{n=0}^{\infty} n! (2x+1)^n. \quad \text{and } \sum_{n=0}^{\infty} n! (2x+1)^n.$$

#### **Solution:**

For the present case we have:

$$\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \to \infty} \left| \frac{(n+1)! (2x+1)^{n+1}}{n! (2x+1)^n} \right|$$
$$= \lim_{n \to \infty} |(n+1)(2x+1)| = \begin{cases} 0; & x = -1/2\\ \infty; & x \neq -1/2 \end{cases}.$$

$$\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = \begin{cases} 0; & x = -1/2\\ \infty; & x \neq -1/2 \end{cases}$$

By the Ratio Test, the given series is:

- Convergent, only when x = -1/2.
- Divergent, when  $x \neq -1/2$ .
- Thus, the radius of convergence is: R = 0, because  $\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = 0$  when x = -1/2 and interval of convergence is:  $\left\{ -\frac{1}{2} \right\}$ .

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

Maclaurin Series: 
$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} (x)^n$$

Suppose that f(x) is any function that can be represented by a power series:

$$f(x) = c_0 + c_1(x - a) + c_2(x - a)^2 + c_3(x - a)^3 + \cdots$$
 (I)

with |x - a| < R. Let's try to determine the coefficients  $c_n$  in terms of f(x). To begin, notice that if we put x = a in equation (I), then all terms after the first one are, 0 and we get:

$$f(a) = c_0.$$

We can differentiate the series in equation (I) term by term:

$$f'(x) = c_1 + 2c_2(x - a) + 3c_3(x - a)^2 + \cdots$$
 (II)

with |x - a| < R, and substitution of x = a in Equation 2 gives:

$$f'(a) = c_1.$$

Now we differentiate the series in equation (II) term by term and obtain:

$$f''(x) = 2c_2 + 2.3c_3(x - a) + 3.4c_4(x - a)^2 + \cdots$$
 (III)

with |x - a| < R. Again, put x = a in equation (III) gives:

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

Let's apply the procedure one more time. Differentiation of the series in equation (III) gives:

$$f'''(x) = 2.3c_3 + 2.3.4c_4(x - a) + 3.4.5c_5(x - a)^2 + \cdots$$
 (IV)

with |x - a| < R, and substitution of x = a in equation (IV) gives:

$$f'''(a) = 2.3c_3 = 3!c_3$$
.

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

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

Solving this equation for the nth 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:

#### Theorem

— If f(x) has a power series representation at a, i.e., if

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

then its coefficients are given by the formula:

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

Substituting this formula for  $c_n$  back into the series, we see that if f(x) has a power series expansion at a, then it must be of the following form:

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

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

# **Taylor Series**

The series in equation (\*) is called the **Taylor series of the function** f(x) at a (or **about** a or **centered at** a). Thus, we say that:

If f(x) is a function with derivatives of all orders throughout some interval containing a as an interior point. Then the **Taylor series** generated by f(x) at x = a is:

$$f(x) = \sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x - a)^k$$
  
=  $f(a) + f'(a)(x - a) + \frac{f''(a)}{2!} (x - a)^2 + \dots + \frac{f^{(n)}(a)}{n!} (x - a)^n + \dots$ 

For the special case: a = 0, the Taylor series becomes:

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

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

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

#### **Solution:**

If  $f(x) = e^x$ , then  $f^{(n)}(x) = e^x$ , so  $f^{(n)}(0) = e^0 = 1$  for all n. Therefore, the Taylor series for f(x) at 0 (that is, the Maclaurin series) is given as:

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

To find the radius of convergence we let  $a_n = x^n/n!$ . Then

$$\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \to \infty} \left| \frac{x^{n+1}}{(n+1)!} \cdot \frac{n!}{x^n} \right| = |x| \lim_{n \to \infty} \left| \frac{n!}{(n+1).n!} \right| = |x| \lim_{n \to \infty} \left| \frac{1}{(n+1)} \right| = 0 < 1.$$

so, by the Ratio Test, the series converges for all x and the radius of convergence is

$$R=\infty$$
.

The conclusion we can draw from the theorem and the previous example is that if  $e^x$  has a power series expansion at 0, then

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

So, a natural question that arises at this point is that how can we determine whether  $e^x$  does have a power series representation or in other words: under what circumstances is  $e^x$  equal to the sum of its 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(x) has derivatives of all orders, when is it true that

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

• 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:

$$T_n(x) = \sum_{k=0}^n \frac{f^{(k)}(a)}{k!} (x - a)^k$$
  
=  $f(a) + f'(a)(x - a) + \frac{f''(a)}{2!} (x - a)^2 + \dots + \frac{f^{(n)}(a)}{n!} (x - a)^n$ 

Notice that  $T_n(x)$  is a polynomial of degree n called the nth-degree Taylor polynomial of f(x) at a.

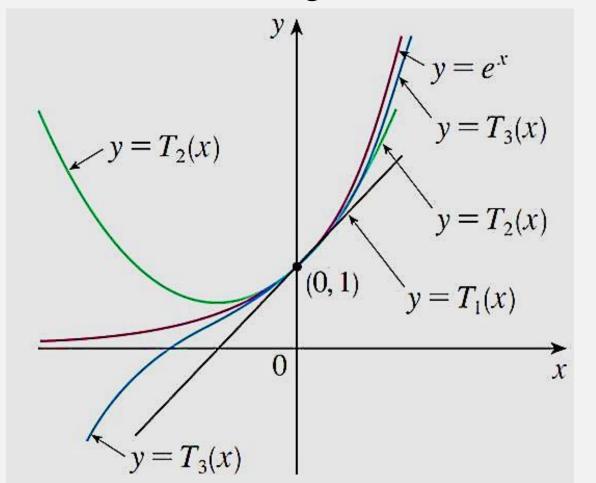
For instance, for the exponential function  $f(x) = e^x$ , the Taylor polynomials at 0 (or Maclaurin polynomials) with n = 1, 2, and 3 are:

$$T_1(x) = 1 + x$$

$$T_2(x) = 1 + x + \frac{x^2}{2!}$$

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

The graphs of the exponential function and the three Taylor polynomials with n=11, 2, and 3 are shown in the following figure:



$$T_1(x) = 1 + x$$

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

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

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

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

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

$$f(x) = \sum_{n=0}^{\infty} f(n) \left( \frac{1}{n^{-n}} \right)$$

If we let

$$R_n(x) = f(x) - T_n(x)$$
 so that  $f(x) = T_n(x) + R_n(x)$ 

then  $R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!}(x-a)^{n+1}$ , for some c between x and a is called the **remainder** of the Taylor series. If we can show that  $\lim_{n\to\infty} R_n(x) = 0$ , then it follows that:

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

• We have therefore proved the following:

If  $f(x) = T_n(x) + R_n(x)$ , where  $T_n(x)$  is the nth-degree Taylor polynomial of f(x) at a and

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

for |x - a| < R, then f(x) 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(x), we usually use the following theorems:

#### **Theorems**

#### **Taylor's Inequality/The Remainder Estimation Theorem:**

If  $|f^{(n+1)}(c)| \le M$  for all c between x and a, then the remainder  $R_n(x)$  of the Taylor series satisfies the inequality:

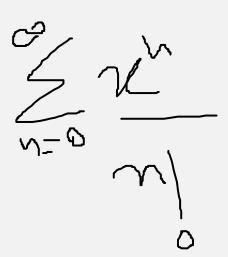
$$|R_n(x)| \le \frac{M}{(n+1)!} |x-a|^{n+1}.$$

If this condition holds for every n then, the series converges to f(x).

#### Theorem:

If x is any real number, then

$$\lim_{n\to\infty}\frac{|x|^n}{n!}=0.$$



Prove that  $f(x) = e^x$  is equal to the sum of its Maclaurin series.

#### **Solution:**

If  $f(x) = e^x$ , then  $f^{(n+1)}(x) = e^x$  for all n. Note that

$$e^x = 1 + x + \frac{x^2}{2!} + \dots + \frac{x^n}{n!} + R_n(x);$$
  $R_n(x) = \frac{e^c}{(n+1)!} x^{n+1}$  for some  $c$  between 0 and  $x$ .

Since  $e^x$  is an increasing function of x,  $e^c$  lies between  $e^0 = 1$  and  $e^x$ . When x is negative, so is c, and  $e^c < 1$ . When x = 0,  $e^x = 1$  and  $R_n(x) = 0$ . When x is positive, so is c and  $e^c < e^x$ . Thus,

$$\lim_{n \to \infty} |R_n(x)| \le \lim_{n \to \infty} \frac{|x|^{n+1}}{(n+1)!}; \quad \text{for } x \le 0 \quad \text{and} \quad \lim_{n \to \infty} |R_n(x)| < \lim_{n \to \infty} \frac{e^x |x|^{n+1}}{(n+1)!}; \quad \text{for } x > 0$$

In both cases,  $\lim_{n\to\infty} |R_n(x)| = 0 \Rightarrow \lim_{n\to\infty} R_n(x) = 0$ . Hence,  $e^x$  is equal to the sum of its Maclaurin series.

Find the Taylor series generated by f(x) = 1/x at a = 2. Where, if anywhere, does the series converge to 1/x?

#### **Solution:**

We need to determine f(2), f'(2), f''(2), .... Differentiating the given function n times and finding values at x = 2, we get:

$$f(x) = x^{-1};$$

$$f'(x) = -x^{-2} = (-1)1! x^{-2};$$

$$f''(x) = (-1)(-2)x^{-3} = (-1)^2 2! x^{-3};$$

$$f(2) = (2)^{-1} = \frac{1}{2},$$

$$f'(2) = -(2)^{-2} = -\frac{1}{2^2}$$

$$\frac{f''(2)}{2!} = (-1)^2 \frac{1}{2^3},$$

#### Solution:

$$f'''(x) = (-1)(-2)(-3)x^{-4} = (-1)^{3}3! x^{-4}; \qquad \frac{f'''(2)}{3!} = (-1)^{3} \frac{1}{2^{4}},$$

$$\vdots$$

$$f^{(n)}(x) = (-1)^{n}n! x^{-(n+1)}; \qquad \frac{f^{(n)}(2)}{n!} = (-1)^{n} \frac{1}{2^{n+1}}.$$

Thus, the Taylor series generated by f(x) = 1/x at a = 2 is:

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

$$= \frac{1}{2} - \frac{(x - 2)}{2^2} + \frac{(x - 2)^2}{2^3} - \frac{(x - 2)^3}{2^4} + \dots + (-1)^n \frac{(x - 2)^n}{2^{n+1}} + \dots$$

This is a geometric power series with a=1/2 and ratio r=-(x-2)/2. This series converges absolutely for |x-2|<2 and its sum is given as:

$$\frac{1/2}{1+(x-2)/2}=\frac{1}{x}.$$

Find the Maclaurin series generated by  $f(x) = (1 + x)^k$ , where k is any real number. **Solution:** 

For the present case:

and

$$f(x) = (1+x)^{k}; f(0) = 1,$$

$$f'(x) = k(1+x)^{k-1}; f''(0) = k,$$

$$f''(x) = k(k-1)(1+x)^{k-2}; f''(0) = k(k-1),$$

$$f'''(x) = k(k-1)(k-2)(1+x)^{k-2}; f''(0) = k(k-1)(k-2),$$

$$\vdots \vdots \vdots \vdots$$

$$f^{(n)}(x) = k(k-1)(k-2) \cdots (k-n+1)(1+x)^{k-3};$$

$$f^{(n)}(0) = k(k-1)(k-2) \cdots (k-n+1).$$

Thus, the Maclaurin series generated by  $f(x) = (1 + x)^k$  is:

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = \sum_{n=0}^{\infty} \frac{k(k-1)(k-2)\cdots(k-n+1)}{n!} x^n = \sum_{n=0}^{\infty} {k \choose n} x^n.$$

This series is called the **binomial series**. Notice that if k is a nonnegative integer, then the terms are eventually 0 and so the series is finite. For other values of k none of the terms is 0 and so we can try the Ratio Test. For the present case:

$$\lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \to \infty} \left| \frac{k(k-1)\cdots(k-n+1)(k-n)x^{n+1}}{(n+1)!} \cdot \frac{n!}{k(k-1)\cdots(k-n+1)x^n} \right|$$

$$= |x| \lim_{n \to \infty} \left| \frac{k-n}{n+1} \right| = |x|,$$

so, by the Ratio Test, the series converges when |x| < 1, and the radius of convergence is R = 1.

## Some Important Maclaurin Series

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \cdots$$

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

$$R = \infty$$

$$\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

$$R = \infty$$

$$\cos x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots$$

$$R = \infty$$

$$\tan^{-1}x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \cdots$$

$$R = 1$$

$$\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \cdots$$

$$R = 1$$

$$(1+x)^k = \sum_{n=0}^{\infty} {k \choose n} x^n = 1 + kx + \frac{k(k-1)}{2!} x^2 + \frac{k(k-1)(k-2)}{3!} x^3 + \cdots$$

$$R = 1$$

## Multiplication & Division of Power Series

Find the first three nonzero terms in the Maclaurin series for (a)  $e^x \sin x$  and (b)  $\tan x$ . **Solution:** 

Using the Maclaurin series for  $e^x$  and  $\sin x$ , we have:

$$e^x \sin x = \left(1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots\right) \left(x - \frac{x^3}{3!} + \cdots\right)$$

We multiply these expressions, collecting like terms just as for polynomials:

#### Multiplication & Division of Power Series

Thus, we have:

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

**Solution:**  $(b) \tan x$ .

Note that

$$\tan x = \frac{\sin x}{\cos x} = \frac{x - \frac{x^3}{3!} + \frac{x^5}{5!} - \cdots}{1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \cdots}$$

## Multiplication & Division of Power Series

We use a procedure like long division:

Thus, we get:

$$\tan x = x + \frac{1}{3}x^3 + \frac{2}{15}x^5 + \cdots$$

# Practice Questions

**Book:** Thomas Calculus (11th Edition) by George B. Thomas, Maurice D. Weir, Joel R. Hass, Frank R. Giordano

Exercise: 11.8Q # 1 to Q # 28

**Book:** Calculus (5th Edition) by Swokowski, Olinick and Pence

Exercise: 11.8Q # 1 to Q # 6, Q # 9 to Q # 28