

Taylor polynomials

Ex What if we pretend that e^x is a polynomial of deg 3. Can we use last lectures technique to compute it?

Let $f(x) = e^x$ then $f(x) = a_0 + a_1x + a_2x^2 + a_3x^3$

Note that

$$f(0) = e^0 = 1 \quad \text{and} \quad f^{(k)}(0) = e^0 = 1$$

But

$$f(x) = a_0 + a_1x + a_2x^2 + a_3x^3$$

$$f(0) = 0! a_0 = 1$$

$$f'(x) = a_1 + 2a_2x + 3a_3x^2$$

$$f'(0) = 1! a_1 = 1$$

$$f''(x) = 2a_2 + 6a_3x$$

$$f''(0) = 2! a_2 = 1$$

$$f'''(x) = 6a_3$$

$$f'''(0) = 3! a_3 = 1$$

so

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

$$= 1 + x + \frac{1}{2}x^2 + \frac{1}{6}x^3$$

What if we pretend that e^x is a poly of deg n ?

Again, if $f(x) = e^x$ then

$$f^{(k)}(x) = e^x \text{ so } f^{(k)}(0) = 1$$

k -th coefficient $\rightarrow \frac{f^{(k)}(0)}{k!}$ thus

$$f(x) = 1 + x + \frac{1}{2}x^2 + \frac{1}{6}x^3 + \frac{1}{24}x^4 + \frac{1}{120}x^5 + \dots + \frac{1}{n!}x^n$$

This is the n -th Taylor polynomial of e^x

Def For any function $f(x)$, the n -th Taylor polynomial $T_n(x)$ expanded at a is

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

$$= f(a) + \frac{f'(a)}{1!}(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots + \frac{f^{(n)}(a)}{n!}(x-a)^n$$

Rmk * If $f(x)$ is a polynomial of $\deg \leq n$ then

$$T_n(x) = f(x)$$

* for other functions $T_n(x)$ is a good approx. of $f(x)$ for x near a .

But how good of an approximation is it?

Let $R_n(x) = f(x) - T_n(x)$ and

$$E_n(x) = |R_n(x)|$$

* $R_n(x)$ is the remainder because $f(x) = T_n(x) + R_n(x)$

* $E_n(x)$ is the error, how far is $f(x)$ from $T_n(x)$ for a given x ?

If we want to answer q's like

"Approximate $\ln(2)$ to 4 deci places"

We need to

1. Calculate $T_n(x)$ for $\ln(x)$ say for $x=1$

2. Figure out for what n

$$E_n(x) \leq 0.0001$$

Thm Suppose $f(x)$ is a function and $T_n(x)$ the Taylor poly at a .

If $|f^{(n+1)}(u)| \leq K$ for all u between a, x

then
$$E_n(x) \leq \frac{K|x-a|^{n+1}}{(n+1)!}$$

This theorem says, if we can find a suitable K , then our error is only so big.

Ex $f(x) = e^x$, $T_4(x) = 1 + x + \frac{1}{2}x^2 + \frac{1}{6}x^3 + \frac{1}{24}x^4$
Estimate $E_4(-1)$.

From the theorem:

$$\text{If } |e^u| \leq K \text{ for } u \in [-1, 0] \text{ then } E_n(-1) \leq \frac{K |(-1) - 0|^5}{5!} = \frac{K}{120}$$

(Note: A blue arrow points from $f^{(5)}(u)$ to the $5!$ in the denominator.)

We could choose $K = 1$, thus

$$E_n(-1) \leq \frac{1}{120}$$

Ex Calculate $\cos\left(\frac{3}{4}\right)$ to two decimal places.

To do this we let $T_n(x)$ be the Taylor poly of $\cos x$ at 0. We want to find an n such that $E_n(x) \leq 0.01$.

The theorem says

$$\underline{\text{If}} \quad |\pm \cos(u)| \leq K \quad \text{for } u \in [0, \frac{3}{4}]$$

$$\underline{\text{Then}} \quad E_n(\frac{3}{4}) \leq \frac{K |\frac{3}{4} - 0|^{n+1}}{(n+1)!}$$

We could choose $K = 1$ Thus

$$E_n(\frac{3}{4}) \leq \frac{1}{(n+1)!} \left(\frac{3}{4}\right)^{n+1}$$

$$\text{for } n=1 \quad \frac{1}{(n+1)!} \left(\frac{3}{4}\right)^{n+1} = \frac{1}{2} \left(\frac{3}{4}\right)^2 \sim 0.28$$

$$n=2 \quad \frac{1}{6} \left(\frac{3}{4}\right)^3 \sim 0.07$$

$$n=3 \quad \frac{1}{24} \left(\frac{3}{4}\right)^4 \sim 0.013$$

$$n=4 \quad \frac{1}{120} \left(\frac{3}{4}\right)^5 \sim 0.001 \leq 0.01 \quad \checkmark \checkmark$$

so we can approx. $\cos(\frac{3}{4})$ by $T_4(\frac{3}{4})$.