

**Lemma 1.** Suppose  $f(x)$  is an arbitrary function which is  $n + 1$  times differentiable.

Suppose there exists  $a$  where:  $f(a) = f'(a) = f''(a) = \dots = f^n(a) = 0$ .

Suppose there exists  $x \neq a$  where  $f(x) = 0$ .

Then there exists  $c$  between  $x$  and  $a$  where  $f^{n+1}(c) = 0$ .

**Proof.** Let's call the interval  $[x, a]$  or  $[a, x]$ ,  $I$ .

$$f(a) = f(x) = 0 \xrightarrow{\text{Rolle's Theorem}} \exists a_1 \in I : f'(a_1) = 0$$

$$f'(a) = f'(a_1) = 0 \xrightarrow{\text{Rolle's Theorem}} \exists a_2 \in I : f''(a_2) = 0$$

...

$$f^n(a) = f^n(a_n) = 0 \xrightarrow{\text{Rolle's Theorem}} \exists c \in I : f^{n+1}(c) = 0$$

**Taylor's Remainder Proof.** Suppose  $P_n(x)$  is Taylor's  $n$ -degree Polynomial for  $f(x)$  with center  $x = c$ .

Then the function  $g(x) = f(x) - P_n(x)$  has the property where  $g(a) = g'(a) = g''(a) = \dots = g^n(a) = 0$ .

Suppose there exists  $y \neq a$ . The error for Taylor's Approximation is  $g(y)$ . We define constant  $C = \frac{g(y)}{(y-a)^{n+1}}$  and define function  $h(x) = g(x) - C(x-a)^{n+1}$ . This function has the properties for **Lemma 1** to be applied, where:

$$h(a) = h'(a) = h''(a) = \dots = h^n(a) = 0 \text{ and } h(y) = 0$$

So there exists  $c$  between  $y$  and  $a$  where  $h^{n+1}(c) = 0$ .

We know  $h^{n+1}(x) = f^{n+1}(x) - C(n+1)!$  following from the definition of  $h(x)$ . So it follows from the result of

**Lemma 1** that  $h^{n+1}(c) = f^{n+1}(c) - C(n+1)! = 0$ . Therefore  $C = \frac{f^{n+1}(c)}{(n+1)!}$ . By the definition of  $C$  it follows that

$g(y) = \frac{f^{n+1}(c)}{(n+1)!} (y-a)^{n+1}$  which  $g(y)$  was the error of Taylor's Approximation of  $f(y)$ . Therefore we have proven the

Taylor's Remainder Formula!