

Approximations

Linear Approximations of basic functions near 0

$$\begin{aligned}(1+x)^r &\approx 1+rx \\ \sin(x) &\approx \sin(0) + \cos(0)x = x \\ \cos(x) &\approx \cos(0) - \sin(0)x = 1 \\ e^x &\approx e^0 + e^0x = 1+x \\ \ln(1+x) &\approx \ln(1+0) + \frac{1}{1+0}x = x\end{aligned}$$

Best fit quadratic

- The best fit quadratic or best fit parabola to a function $f(x)$ at the point $x = 0$ is the quadratic function $q(x)$ whose value agree with the value of f at $x = 0$, and whose first and second derivatives agree with the first and second derivatives of f at $x = 0$, i.e.:

$$\begin{aligned}f(0) &= q(0) \\ f'(0) &= q'(0) \\ f''(0) &= q''(0)\end{aligned}$$

Quadratic Approximation

- The **quadratic approximation** near $x = a$ is the **best fit parabola** to f at the point $x = a$.

The formula for the quadratic approximation of a function f near a point $x = a$ is:

$$f(x) \approx f(a) + f'(a)(x-a) + \frac{f''(a)}{2}(x-a)^2$$

When $a = 0$, this quadratic approximation becomes

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

Big-O notation

- A function $f(x)$ is on the order x^n near $x = 0$, which is denoted using big “O” notation as $f(x) = O(x^n)$ near $x = 0$, if $|f(x)| \leq kx^n$

Newton’s Method

- Given a function $f(x)$, find x such that $f(x) = 0$.
 - i. Make a good guess x_0 .
 - ii. Call x_1 the x -intercept of the tangent line through $(x_0, f(x_0))$. It has the formula

$$x_1 = x_0 - \frac{f(x_0)}{f'(x_0)}$$

- iii. Repeat. The general formula is

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

for $n = 0, 1, 2, \dots$