

Homework14

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This week, we'll work out some Taylor Series expansions of popular functions.

- $f(x) = 1/(1-x)$
- $f(x) = e^x$
- $f(x) = \ln(1+x)$

For each function, only consider its valid ranges as indicated in the notes when you are computing the Taylor Series expansion. Please submit your assignment as a R-Markdown document.

- Taylor Series definition

Let $f(x)$ have derivatives of all orders at $x=c$.

- The Taylor series of $f(x)$, centered at c is

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

- for $f(x) = 1/(1-x)$, let's compute some derivatives of $f(x)$ to get the idea of how the series acts, note that the function's range is all real numbers $\neq 0$
 - $f'(x) = 1/(1-x)^2$
 - $f''(x) = 2/(1-x)^3$
 - $f'''(x) = 6/(1-x)^4$
 - $f^{(4)}(x) = 24/(1-x)^5$
- It looks like the n^{th} derivative is

$f^{(n)}(x) = n!/(1-x)^n$ so we compute the Taylor Series as

$$\begin{aligned} \sum_{n=0}^{\infty} \frac{n!/(1-x)^n}{n!} (x-c)^n \\ = \sum_{n=0}^{\infty} \left[\frac{(x-c)}{(1-x)} \right]^n \end{aligned}$$

- This is the Taylor series centered at c . Letting $c = 0$ and computing the derivatives at c gives

$$f(x) = \sum_{n=0}^{\infty} x^n$$

- For $f(x) = e^x$, it's easy to see how $f'(x) = f(x)$, $f''(x) = f(x)$, $f'''(x) = f(x)$, \dots and thus $f^{(n)}(x) = e^x$ and also the range of e^x is from $(0, \infty)$
- The Taylor Series centered at c

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

- Letting $c = 0$ and computing the derivatives at c gives

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

- For $f(x) = \ln(1+x)$, the range of the function is $(-\infty, \infty)$
- First few derivatives of $\ln(1+x)$ are

$$\begin{aligned} - f'(x) &= 1/(1+x) \\ - f''(x) &= -1/(1+x)^2 \\ - f'''(x) &= 2/(1+x)^3 \\ - f^{(4)}(x) &= -6/(1+x)^4 \\ - f^{(5)}(x) &= 24/(1+x)^5 \end{aligned}$$

- The pattern we see for the n^{th} derivative is $f^{(n)}(x) = (-1)^{n+1}(n-1)!/(1+x)^n$ for $n > 0$
- The Taylor series centered at c

$$\begin{aligned} \ln(1+x) + \sum_{n=1}^{\infty} (-1)^{n+1} \frac{(n-1)!}{(1+x)^n n!} (x-c)^n \\ = \ln(1+x) + \sum_{n=1}^{\infty} (-1)^{n+1} \frac{(x-c)^n}{n(1+x)^n} \end{aligned}$$

- Letting $c = 0$ and computing the derivatives at c gives
- $\sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n}$