

Taylor Series

Taylor series

Let $f(x) = \sum_{n=0}^{\infty} a_n (x - x_0)^n = a_0 + a_1(x - x_0) + a_2(x - x_0)^2 + a_3(x - x_0)^3 + \dots$, then

- $f(x)|_{x \rightarrow x_0} = a_0 \Rightarrow a_0 = f(x)|_{x \rightarrow x_0}$;
- $f'(x) = \sum_{n=1}^{\infty} a_n n(x - x_0)^{n-1} = a_1 + 2a_2(x - x_0) + 3a_3(x - x_0)^2 + \dots \Rightarrow a_1 = f'(x)|_{x \rightarrow x_0}$;
- $f''(x) = \sum_{n=2}^{\infty} a_n n(n-1)(x - x_0)^{n-2} = 2 \cdot 1a_2 + 3 \cdot 2a_3(x - x_0) + 4 \cdot 3a_4(x - x_0)^2 + \dots \Rightarrow a_2 = \frac{1}{2!} f''(x)|_{x \rightarrow x_0}$;
- ...
- $f^{(r)}(x) = \sum_{n=r}^{\infty} a_n n(n-1)\dots(n-r+1)(x - x_0)^{n-r} \Rightarrow a_r = \frac{1}{r!} f^{(r)}(x)|_{x \rightarrow x_0}$;
- ...

Hence we have

$$f(x) = \sum_{n=0}^{\infty} \frac{1}{n!} f^{(n)}(x)|_{x \rightarrow x_0} (x - x_0)^n .$$

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Example.

$$\cos \theta = 1 - \frac{\theta^2}{2!} + \frac{\theta^4}{4!} - \frac{\theta^6}{6!} + \dots$$

$$\sin \theta = \theta - \frac{\theta^3}{3!} + \frac{\theta^5}{5!} - \frac{\theta^7}{7!} + \dots$$

Local Extrema

$$\because f(x) = f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2}f''(x_0)(x - x_0)^2 + \frac{1}{3!}f'''(x_0)(x - x_0)^3 + \dots$$

Assume the series is convergent.

$$\text{When } f'(x_0) = 0, \text{ then } f(x) = f(x_0) + \frac{1}{2}f''(x_0)(x - x_0)^2 + \frac{1}{3!}f'''(x_0)(x - x_0)^3 + \dots$$

- If $f''(x_0) < 0$, then $f(x) < f(x_0) \Rightarrow f(x)$ has a local maximum at $x = x_0$;
- If $f''(x_0) > 0$, then $f(x) > f(x_0) \Rightarrow f(x)$ has a local minimum at $x = x_0$;
- If $f''(x_0) = 0$, then $f(x)$ has a point of inflection at $x = x_0$.

Local Extrema

Alternatively, we can determine the local extremum in the following:

- $f'(x) \begin{cases} > 0 & \text{when } x = x_0^- \\ = 0 & \text{when } x = x_0 \\ < 0 & \text{when } x = x_0^+ \end{cases} \Rightarrow f(x) \text{ has a local maximum at } x = x_0 ;$
- $f'(x) \begin{cases} < 0 & \text{when } x = x_0^- \\ = 0 & \text{when } x = x_0 \\ > 0 & \text{when } x = x_0^+ \end{cases} \Rightarrow f(x) \text{ has a local minimum at } x = x_0 .$