

$Contact: \verb"gmelvin@middlebury.edu"$

APRIL 9 LECTURE

SUPPLEMENTARY REFERENCES:

- Single Variable Calculus, Stewart, 7th Ed.: Section 11.8, 11.9
- Taylor Series, Integral Calculus, Khan Academy

KEYWORDS: Taylor series, Taylor polynomials, Taylor's theorem

TAYLOR'S THEOREM

Let f(x) be an infinitely differentiable function (i.e. $f^{(n)}(x)$, the n^{th} derivative of f(x) exists, for all n). The Taylor series associated to f(x) (centred at c) is the series

$$\mathcal{T}_c(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(c)}{n!} (x-c)^n = f(c) + f'(c)(x-c) + \frac{f''(c)}{2!} (x-c)^2 + \frac{f'''(c)}{3!} (x-c)^3 + \dots$$

The n^{th} -degree Taylor polynomial of f centred at c is

$$T_{n}(x) = f(c) + f'(c)(x-c) + \frac{f''(c)}{2!}(x-c)^{2} + \ldots + \frac{f^{(n)}(c)}{n!}(x-c)^{n} = \sum_{j=0}^{n} \frac{f^{(j)}(c)}{j!}(x-c)^{j}$$
$$T_{n}(x) \text{ is a partial sum of } \mathcal{T}_{c}(x)$$
$$\implies \lim_{n \to \infty} T_{n}(x) = \mathcal{T}_{c}(x)$$

Define

$$R_n(x) = f(x) - T_n(x),$$

the n^{th} remainder of the Taylor series.

We are interested in understanding when $f(x) = \mathcal{T}_c(x)$. We see that:

$$f(x) = \mathcal{T}_c(x) \quad \iff \quad \lim_{n \to \infty} R_n(x) = _$$

Taylor's Theorem provides us with a tool to understand how large the remainder $R_n(x)$ can be:

Taylor's Theorem/Inequality If $|f^{(n+1)}(x)| \le M$ for $|x-c| \le d$ then $|R_n(x)| \le \frac{M}{(n+1)!} |x-c|^{n+1} \le \frac{Md^{n+1}}{(n+1)!}$ for $|x-c| \le d$

Let's see how to use Taylor's Theorem in practice.

Example: Let $f(x) = \sin(x)$. We showed that the associated Taylor series (centred at c = 0) is

$$\mathcal{T}_0(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots$$

Since any derivative of f(x) is either equal to $\pm \sin(x)$ or $\pm \cos(x)$, we have

$$|f^{(n)}(x)| \le 1$$
, for any $n = 0, 1, 2, 3, \dots$, and any x.

Take, for example, d = 10 (this is an arbitrary choice). Then, for any n, we have

 $|f^{(n+1)}(x)| \le 1 \quad \text{whenever } |x| \le 10.$

Hence, Taylor's Inequality implies that

 $|R_n(x)| \leq \underline{\qquad} \quad \text{for } |x| \leq \underline{\qquad} \quad \text{and any } n.$

This means that

 $\underline{\qquad} \leq R_n(x) \leq \underline{\qquad} \quad \text{for } |x| \leq 10.$

Reminder: For any real number c, $\lim_{n\to\infty} \frac{c^n}{n!} = 0$.

Hence, by the _____ Theorem, we conclude that $\lim_{n\to\infty} R_n(x) =$ _____, whenever $|x| \leq$ _____.

Hence, by Taylor's Theorem, for any x in the interval ______ we have

$$\sin(x) = _$$

Since our choice d = 10 was arbitrary, we have the following power series representation of sin(x), valid for all x (recall that the angle x must be measured in radians:

$$\sin(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k+1}}{(2k+1)!}$$

In your Homework you will show that

$$\cos(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots = \sum_{k=0}^{\infty} \frac{(-1)^k x^{2k}}{(2k)!}$$
 for any x .

Obtaining a power series representation for f(x) allows us to approximate the value of f(x). For example, using the 7th degree Taylor polynomial $T_7(x)$ of $\sin(x)$ (centred at c = 0), we compute

$$T_7(1) = 1 - \frac{1}{3!} + \frac{1}{5!} - \frac{1}{7!} = 0.841468\dots$$

This gives the value of sin(1) correct to four decimal places.

CHECK YOUR UNDERSTANDING

1. Use the Taylor Series for $\cos(x)$ given above to show that the series

$$1 - \frac{\pi^2}{2!} + \frac{\pi^4}{4!} - \frac{\pi^6}{6!} + \dots$$

is convergent and determine its limit. (You could show this series is convergent using a (tricky) Alternating Series Test argument but this does not give the limit of the series)

2. Let $a_n = n \sin(1/n)$. Using the Taylor series for $\sin(x)$, show that

$$\lim_{n \to \infty} a_n = 1$$

(You may have seen how to compute this limit in a previous calculus course using l'Hopital's Rule)

Bye bye sequences & series