

7.8

Taylor Series (for $f(x)$ about $x=a$)

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

$$= \frac{f(a)}{0!} (x-a)^0 + \frac{f'(a)}{1!} (x-a)^1 + \frac{f''(a)}{2!} (x-a)^2$$

$$+ \frac{f'''(a)}{3!} (x-a)^3 + \dots +$$

A Maclaurin Series is a Taylor Series with $a=0$.

Ex#1 Write a Taylor Series expansion for $f(x) = \ln x$ about $a=2$.

$$f(x) = \frac{\ln a}{0!} (x-a)^0 + \frac{\frac{1}{a}}{1!} (x-a)^1 + \frac{-\frac{1}{a^2}}{2!} (x-a)^2$$

$$+ \frac{\frac{2}{a^3}}{3!} (x-a)^3 + \frac{-\frac{3 \cdot 2}{a^4}}{4!} (x-a)^4 + \frac{\frac{4 \cdot 3 \cdot 2}{a^5}}{5!} (x-a)^5 + \dots$$

$$f(x) = \ln 2 + \frac{1}{2}(x-2) - \frac{1}{8}(x-2)^2 + \frac{1}{24}(x-2)^3 - \frac{1}{64}(x-2)^4 + \frac{1}{160}(x-2)^5 + \dots$$

Ex#2 Write a Taylor Series for ex#1 using sigma notation.

$$a_n = (-1)^{n+1} \frac{1}{a^n} \left(\frac{1}{n}\right) (x-a)^n$$

$$f(x) = \ln 2 + \sum_{n=1}^{\infty} (-1)^{n+1} \left(\frac{1}{2^n n}\right) (x-2)^n$$

Ex#3 Find the Taylor Series expansion for $f(x) = \frac{1}{x^2}$ about $a=-1$.

$$f(x) = 1 + 2(x+1) + 3(x+1)^2 + 4(x+1)^3 + 5(x+1)^4 + 6(x+1)^5 + \dots$$

Ex#4 \nearrow w/ sigma notation.

$$a_n = (n+1)(x+1)^n$$

$$f(x) = \sum_{n=0}^{\infty} (n+1)(x+1)^n$$

Lagrange Error Bound (AKA Remainder/Error Function)

Let $T_n(x)$ be the sum of the first n terms of $f(x)$ about $x=a$.

The error by approximating the infinite sum using $T_n(x)$ is determined by finding the Lagrange Error Bound.

$$\text{Error} = E_n(x) = R_n(x)$$

$$R_n(x) = \underbrace{\sum_{i=0}^{\infty} \frac{f^{(i)}(a)}{i!} (x-a)^i}_{\text{math}} - \overbrace{\sum_{i=0}^n \frac{f^{(i)}(a)}{i!} (x-a)^i}^{T_n(x)}$$

$$R_n(x) \leq \left| \frac{f^{(n+1)}(c)}{(n+1)!} (x-a)^{n+1} \right|$$

given: n, a, x

c will be the x -value between x & a (might be x or a) that maximizes the abs. val. of $(n+1)^{\text{th}}$ derivative function.

Ex#5 Determine the maximum error in using the first five terms ($n=4$) of the Taylor Series representing $f(x)=\cos x$ about $a=0$ at $x=\pi/4$.

$$n=4$$

$$f^{(5)} = -\sin c$$

$$a=0$$

* $c = x$ -value that will maximize $-\sin c$ between 0 & $\pi/4$ *

$$x = \pi/4$$

between 0 & $\pi/4$ *

$$c = \pi/4$$

$$f^{(5)} = -\sin \pi/4 = -1/\sqrt{2}$$

$$R_4\left(\frac{\pi}{4}\right) \leq \left| \frac{-1/\sqrt{2}}{5!} \left(\frac{\pi}{4} - 0\right)^5 \right|$$

$$R_4\left(\frac{\pi}{4}\right) \leq 1.76 \times 10^{-3} \\ = 0.00176$$