

10.8: Taylor and Maclaurin series

Definition

Let f be a function with derivatives of all orders through out some interval containing a as an interior point. Then the Taylor series generated by f at $x = a$ is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(a)}{k!} (x-a)^k = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots + \frac{f^{(n)}(a)}{n!}(x-a)^n + \dots$$

The Maclaurin series generated by f

is

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k = f(0) + f'(0)x + \frac{f''(0)}{2!}x^2 + \dots + \frac{f^{(n)}(0)}{n!}x^n + \dots$$

[It's the same as Taylor series generated by f at $x = 0$]

Ex] Find the Taylor series generated by $f(x) = \frac{1}{x}$

at $a = 2$

$$f(x) = x^{-1}, \quad f'(x) = -x^{-2}, \quad f''(x) = 2!x^{-3}, \quad \dots, \quad f^{(n)}(x) = (-1)^n n! x^{-(n+1)}$$

$$f(2) = \frac{1}{2}, \quad f'(2) = -\frac{1}{4}, \quad f''(2) = \frac{2!}{8} = \frac{1}{4}, \quad f^{(n)}(2) = \frac{(-1)^n n!}{2^{n+1}}$$

$$f^{(n)}(2) = \frac{(-1)^n n!}{2^{n+1}}$$

Taylor series of $f(x)$ around 2

$$f(2) + f'(2)(x-2) + \frac{f''(2)(x-2)^2}{2!} + \dots + \frac{f^{(n)}(2)(x-2)^n}{n!} + \dots$$

$$= \frac{1}{2} + \frac{-1}{4}(x-2) + \frac{1(x-2)^2}{4 \cdot 2!} + \dots + \frac{(-1)^n (x-2)^n}{2^{n+1}} + \dots$$

$$= \frac{1}{2} - \frac{(x-2)}{2^2} + \frac{(x-2)^2}{2^3} - \dots + \frac{(-1)^n (x-2)^n}{2^{n+1}} + \dots$$

Does this series converge to $\frac{1}{x}$?

Geometric

$a = \frac{1}{2}$, $r = -\frac{(x-2)}{2}$, It converges absolutely for

$$|r| = \left| \frac{x-2}{2} \right| < 1 \rightarrow |x-2| < 2 \rightarrow -2 < x-2 < 2$$
$$\textcircled{0} < x < \textcircled{4}$$

and its sum is $\frac{\frac{1}{2}}{1 - \frac{-(x-2)}{2}} = \frac{\frac{1}{2}}{\frac{2 + x - 2}{2}} = \frac{1}{x}$

So the Taylor series generated by $f(x) = \frac{1}{x}$

at $a=2$ converges to $\frac{1}{x}$ for $|x-2| < 2$

or $0 < x < 4$

Taylor Polynomial

The linearization of a differentiable function f at a point a is the polynomial of degree one, given by

$$P_1(x) = f(a) + f'(a)(x-a)$$

- * the linearization is used to approximate $f(x)$ at values of x near a .
- * If f has derivatives of higher order at a , it has higher order polynomial approximations as well
- * These polynomials are called the Taylor Polynomials

Defⁿ

Let f be a function with derivatives of order k for $k=1,2,\dots,N$ in some interval containing a as an interior point. Then for any integer n from 0 through N , the Taylor polynomial of order n generated by f at $x=a$ is the polynomial

$$P_n(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots + \frac{f^{(n)}(a)}{n!}(x-a)^n$$

Example: Find the Taylor series and the Taylor Polynomials generated by $f(x) = e^x$ at $x=0$ (4)

Solution:

$$f(x) = e^x, \quad \bar{f}(x) = e^x, \quad \bar{\bar{f}}(x) = e^x, \quad \dots, \quad \bar{\bar{\bar{\bar{f}}}}(x) = e^x$$

$$f(0) = 1, \quad \bar{f}(0) = 1, \quad \bar{\bar{f}}(0) = 1, \quad \dots, \quad \bar{\bar{\bar{\bar{f}}}}(0) = 1$$

$$= f(0) + \bar{f}(0) \cdot x + \bar{\bar{f}}(0) \frac{x^2}{2!} + \dots + \bar{\bar{\bar{\bar{f}}}}(0) \frac{x^n}{n!} + \dots$$

$$= 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!} + \dots$$

$$= \sum \frac{x^n}{n!} \quad \left(\text{This is also the Maclaurin series of } f(x) \right)$$

Taylor polynomial of order n at $x=0$ is

$$P_n(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!}$$

Example: Find the Taylor series and Taylor Polynomials generated by $f(x) = \cos x$ at $x=0$

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Solution:

$$f(x) = \cos x \quad \bar{f}(x) = -\sin x, \quad \bar{\bar{f}}(x) = -\cos x, \quad \bar{\bar{\bar{f}}}(x) = \sin x$$

$$\begin{aligned} f^{(2n)}(x) &= (-1)^n \cos x & f^{(2n+1)}(x) &= (-1)^n \sin x \end{aligned}$$

at $x=0$

$$\begin{aligned} f^{(2n)}(0) &= (-1)^n & f^{(2n+1)}(0) &= 0 \end{aligned}$$

$$\begin{aligned} f(0) + \bar{f}(0)x + \frac{\bar{\bar{f}}(0)x^2}{2!} + \frac{\bar{\bar{\bar{f}}}(0)x^3}{3!} + \dots + \frac{f^{(n)}(0)x^n}{n!} + \dots \\ = 1 + 0 \cdot x + \frac{-x^2}{2!} + 0 \cdot x^3 + \frac{x^4}{4!} + \dots + \frac{(-1)^n x^{2n}}{(2n)!} + \dots \end{aligned}$$

$$= \sum \frac{(-1)^k x^{2k}}{(2k)!}$$

$$P_{2n}(x) = P_{2n+1}(x) = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots + \frac{(-1)^n x^{2n}}{(2n)!}$$