# W11 - Notes

# Taylor and Maclaurin series

## **Videos**

Videos, Math Dr. Bob

• Maclaurin series:  $f(x) = \frac{1}{(1-x)^2}$ 

• Maclaurin series:  $f(x) = e^x$ 

• Maclaurin series:  $f(x) = \sin x$ ,  $\cos x$ ,  $\tan x$ 

• Taylor series:  $f(x) = \ln x$  at x = 1

## 01 Theory

Suppose that we have a power series function:

$$f(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \cdots$$

Consider the *successive derivatives* of *f*:

$$f(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + \cdots$$
 $f'(x) = 0 + a_1 + 2 \cdot a_2x^1 + 3 \cdot a_3x^2 + 4 \cdot a_4x^3 + \cdots$ 
 $f''(x) = 0 + 0 + 2 \cdot a_2 + 3 \cdot 2 \cdot a_3x^1 + 4 \cdot 3 \cdot a_4x^2 + \cdots$ 
 $f'''(x) = 0 + 0 + 0 + 3 \cdot 2 \cdot 1 \cdot a_3 + 4 \cdot 3 \cdot 2 \cdot a_4x^1 + \cdots$ 
 $\vdots \qquad \vdots \qquad \vdots \qquad \vdots \qquad \vdots$ 
 $f^{(n)}(x) = 0 + 0 + 0 + 0 + \cdots + n! \cdot a_n + \cdots$ 

When these functions are evaluated at x = 0, all terms with a positive x-power become zero:

$$f(0) = a_0 = a_0$$
 $f'(0) = a_1 = a_1$ 
 $f''(0) = 2 \cdot a_2 = 2! \cdot a_2$ 
 $f'''(0) = 3 \cdot 2 \cdot a_3 = 3! \cdot a_3$ 
 $\vdots = \vdots = \vdots$ 
 $f^{(n)}(0) = n \cdot (n-1) \cdots 2 \cdot 1 \cdot a_n = n! \cdot a_n$ 

This last formula is the basis for Taylor and Maclaurin series:

## Power series: Derivative-Coefficient Identity

$$f^{(n)}(0) = n! \cdot a_n$$

This identity holds for a power series function  $f(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + \cdots$  which has a nonzero radius of convergence.

We can apply the identity in both directions:

• Know f(x)?  $\leadsto$  Calculate  $a_n$  for any n.

• Know  $a_n$ ?  $\longrightarrow$  Calculate  $f^{(n)}(0)$  for any n.

In particular, strangely large 1.

Many functions can be 'expressed' or 'represented' near x=c (i.e. for small enough |x-c|) as convergent power series. (This is true for almost all the functions encountered in pre-calculus and calculus.)

Such a power series representation is called a  ${\bf Taylor\ series}.$ 

When c=0, the Taylor series is also called the **Maclaurin series**.

Shifted power serves,  
centered at 
$$x = c$$
:  
 $g(x) = a_0 + a_1(x-c) + a_2(x-c)^2 + a_3(x-c)^3 + ...$ 

One power series representation we have already studied:

$$\frac{1}{1-x} = 1 + x + x^2 + x^3 + \cdots$$

Whenever a function has a power series (Taylor or Maclaurin), the Derivative-Coefficient Identity may be applied to *calculate the coefficients* of that series.

Conversely, sometimes a series can be interpreted as an evaluated power series coming from x = c for some c. If the closed form function format can be obtained for this power series, the total sum of the original series may be discovered by putting x = c in the argument of the function.

### 02 Illustration

## $ec{z} \equiv \mathbf{Example}$ - Maclaurin series of $e^x$

What is the Maclaurin series of  $f(x) = e^x$ ?

#### Solution

Using  $\frac{d}{dx}e^x = e^x$  repeatedly, we see that  $f^{(n)}(x) = e^x$  for all n.

So  $f^{(n)}(0) = e^0 = 1$  for all n. Therefore  $a_n = \frac{1}{n!}$  for all n by the Derivative-Coefficient Identity:

$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

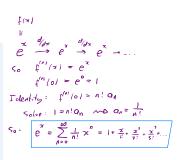
## $\equiv$ Example - Maclaurin series of $\cos x$

Find the Maclaurin series representation of  $\cos x$ .

#### Solution

Use the Derivative-Coefficient Identity to solve for the coefficients:

$$a_n = \frac{f^{(n)}(0)}{n!}$$



n	$f^{(n)}(x)$	$f^{(n)}(0)$	$a_n$
0	$\cos x$	1	1
1	$-\sin x$	0	0
2	$-\cos x$	-1	-1/2
3	$\sin x$	0	0
4	$\cos x$	1	1/24
5	$-\sin x$	0	0
:	:	:	:

By studying this pattern, we find the series:

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

#### ≡ Maclaurin series from other Maclaurin series

- (a) Find the Maclaurin series of  $\sin x$  using the Maclaurin series of  $\cos x$ .
- (b) Find the Maclaurin series of  $f(x) = x^2 e^{-5x}$  using the Maclaurin series of  $e^x$ .
- (c) Using (b), find the value of  $f^{(22)}(0)$ .

#### Solution

(a)

Remember that  $\frac{d}{dx}\cos x = -\sin x$ . Let us differentiate the cosine series by terms:

$$1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots \implies 0 - 2\frac{x^1}{2!} + 4\frac{x^3}{4!} - 6\frac{x^5}{6!} + \cdots$$

$$\gg - \frac{x^1}{1!} + \frac{x^3}{3!} - \frac{x^5}{5!} - \cdots$$

Take negative to get:

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

(b)

$$e^u = 1 + \frac{u^1}{1!} + \frac{u^2}{2!} + \frac{u^3}{3!} + \cdots$$

Set u = -5x:

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

Multiply all terms by  $x^2$ :

 $(os x = \sum_{\infty}^{N=0} (-1)^{n} \frac{1}{(2n)!} x^{2n}$ 





(c) Find 
$$f^{(2)}(o)$$
.

Method:  $f^{(2)}(o) = 22! \Omega_{12}$ ,

 $get \text{ pattern } f_{10} = 0$ ,

 $\chi^{2} e^{5x} = \sum_{n=0}^{\infty} (-1)^{n} \frac{5^{n}}{n!} x^{n+2}$ 
 $\Omega_{n2} = (-1)^{n} \frac{5^{n}}{n!} x^{n+2}$ 
 $\Omega_{n} = (-1)^{n} \frac{5^{n-2}}{(n-2)!} = (-1)^{n} \frac{5^{n-2}}{(n-2)!}$ 
 $\Omega_{n} = (-1)^{n} \frac{5^{n-2}}{(n-2)!} = (-1)^{n} \frac{5^{n-2}}{(n-2)!}$ 
 $\Omega_{10} = (-1)^{n} \frac{1}{(n-1)!} x^{n} = (-1)^{n} \frac{1}{(n-1)!} (-1)^{n} e^{-1} e^{-1}$ 
 $\Omega_{10} = (-1)^{n} \frac{1}{(n-1)!} (-1)^{n} e^{-1} e^{-1}$ 

$$\int_{0}^{(11)} (a) = 21! \frac{a_{12}}{a_{12}}$$

$$= 22! \frac{1}{(-1)^{23}} \frac{5^{20}}{20!}$$

$$= 22 \cdot 21! \cdot 5^{20}$$

$$x^{2}e^{-5x} \gg x^{2}\left(1 + \frac{(-5x)}{1!} + \frac{(-5x)^{2}}{2!} + \frac{(-5x)^{3}}{3!} + \cdots\right)$$

$$\gg x^{2} - 5x^{3} + \frac{25}{2}x^{4} - \frac{125}{3!}x^{5} + \cdots$$

$$\gg \sum_{n=0}^{\infty} (-1)^{n} \frac{5^{n}}{n!} x^{n+2}$$

(c)

For any series:

$$f(x) = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \cdots$$

we have:

$$f^{(n)}(0) = n! \cdot a_n$$

We can use this to compute  $a_{22}$ . From the series formula:

$$\sum_{n=0}^{\infty} (-1)^n \frac{5^n}{n!} x^{n+2}$$

we see that:

$$a_{n+2} = (-1)^n \frac{5^n}{n!}$$

## **△ Power, NOT term number**

The coefficient with  $a_{n+2}$  corresponds to the term having  $x^{n+2}$ , not necessarily the  $(n+2)^{\text{th}}$  term of the series.

Therefore:

$$a_{22} = (-1)^{20} \frac{5^{20}}{20!} \gg 5^{20} \frac{1}{20!}$$

$$f^{(22)}(0) = 22! \cdot a_{22} \gg 5^{20} \cdot \frac{22!}{20!} \gg 5^{20} \cdot 22 \cdot 21$$

#### **≡** Computing a Taylor series

Find the first five terms of the Taylor series of  $f(x) = \sqrt{x+1}$  centered at c=3.

#### Solution

A Taylor series is just a Maclaurin series centered at a nonzero number.

General format of a Taylor series:

$$f(x) = a_0 + a_1(x-c) + a_2(x-c)^2 + a_3(x-c)^3 + \cdots$$

The coefficients satisfy 
$$a_n = \frac{f^{(n)}(c)}{n!}$$
.  $f^{(n)}(c) = n! Q_n$ 

Find the coefficients by computing the derivatives and evaluating at x = 3:

$$f(x) = (x+1)^{1/2}, \qquad f(3) = 2$$
 $f'(x) = \frac{1}{2}(x+1)^{-1/2}, \qquad f'(3) = \frac{1}{4}$ 
 $f''(x) = -\frac{1}{4}(x+1)^{-3/2}, \qquad f''(3) = -\frac{1}{32}$ 
 $f'''(x) = \frac{3}{8}(x+1)^{-5/2}, \qquad f'''(3) = \frac{3}{256}$ 
 $f^{(4)}(x) = -\frac{15}{16}(x+1)^{-7/2}, \qquad f^{(4)}(3) = -\frac{15}{2048}$ 

The first terms of the series:

$$f(x) = \sqrt{x+1}$$
 
$$= 2 + \frac{1}{4}(x-3) - \frac{1}{64}(x-3)^2 + \frac{1}{512}(x-3)^3 - \frac{5}{16,384}(x-3)^4 + \cdots$$

## 03 Theory

#### **△** Study these!

- · Memorize all of these series!
- Recognize all of these series!
- · Recognize all of these summation formulas!

$$\frac{1}{1-x} = 1 + x + x^2 + \cdots \qquad \qquad = \sum_{n=0}^{\infty} x^n, \quad R = 1, \quad \text{interval: } (-1,1)$$

$$\ln(1-x) = -\frac{x}{1} - \frac{x^2}{2} - \frac{x^3}{3} - \cdots \qquad = \sum_{n=0}^{\infty} -\frac{x^{n+1}}{n+1}, \quad R = 1, \quad \text{interval: } [-1,1)$$

$$\tan^{-1} x = x - \frac{x^3}{3} + \frac{x^5}{5} - \cdots \qquad = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}, \quad R = 1, \quad \text{interval: } [-1,1]$$

$$e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \cdots \qquad = \sum_{n=0}^{\infty} \frac{x^n}{n!}, \quad R = \infty$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \cdots \qquad = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}, \quad R = \infty$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} + \cdots \qquad = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}, \quad R = \infty$$

# **Applications of Taylor series**

## **Videos**

Videos, Math Dr. Bob

• Approximating with Maclaurin polynomials:  $f(x) = \ln(1-x)$  to find  $\ln(1.1)$ 

• Approximating with Taylor polynomials:  $f(x) = \frac{1}{x+1}$  at x = 1 to find 1/2.1

## 04 Theory reminder

**Linear approximation** is the technique of approximating a specific value of a function, say  $f(x_1)$ , at a point  $x_1$  that is close to another point  $x_0$  where we *know* the exact value  $f(x_0)$ . We write  $\Delta x$  for  $x_1 - x_0$ , and  $y_0 = f(x_0)$ , and  $y_1 = f(x_1)$ . Then we write  $dy = f'(x_0) \cdot \Delta x$  and use the fact that:

$$y_1pprox y_0+dy=y_0+f'(x_0)\cdot \Delta x$$

#### **≡** Computing a linear approximation

For example, to approximate the value of  $\sqrt{4.01}$ , set  $f(x) = \sqrt{x}$ , set  $x_0 = 4$  and  $y_0 = 2$ , and set  $x_1 = 4.01$  so  $\Delta x = 0.01$ .

Then compute:  $f'(x) = \frac{1}{2\sqrt{x}}$ 

So  $f'(x_0) = 1/4$ .

Finally:

$$y_1pprox y_0+f'(x_0)\cdot \Delta x \qquad \gg \gg \qquad y_1pprox 2+rac{1}{4}\cdot 0.01=2.0025$$

Now recall the **linearization** of a function, which is itself another function:

 $y = y_0 + m(x - x_0)$ 

Given a function f(x), the linearization L(x) at the basepoint x = c is:

$$L(x) = f(c) + f'(c)(x-c)$$

The graph of this linearization L(x) is the tangent line to the curve y = f(x) at the point (c, f(c)).

The linearization L(x) may be used as a replacement for f(x) for values of x near c. The closer x is to c, the more accurate the approximation L(x) is for f(x).

#### **∃** Computing a linearization

We set  $f(x) = \sqrt{x}$ , and we let c = 4.

We compute f(c)=2, and  $f'(x)=rac{1}{2\sqrt{x}}$  so  $f'(c)=rac{1}{4}.$ 

Plug everything in to find L(x):

$$L(x) = f(c) + f'(c)(x-c) \gg L(x) = 2 + \frac{1}{4}(x-4)$$

Now approximate  $f(4.01) \approx L(4.01)$ :

$$L(4.01) = 2 + \frac{1}{4}(4.01 - 4) = 2.0025$$

# 05 Theory

#### **⊞** Taylor polynomials

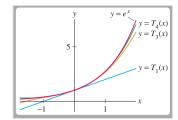
The **Taylor polynomials**  $T_{\phi}(x)$  of a function f(x) are the partial sums of the Taylor series of f(x):

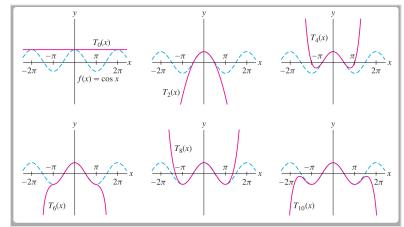
$$egin{array}{lll} T_N(x) &=& \sum_{n=0}^N rac{f^{(n)}(c)}{n!} (x-c)^n \ &=& f(c) + rac{f'(c)}{1!} (x-c) + rac{f''(c)}{2!} (x-c)^2 + \cdots & ag{f^{(n)}(c) \choose N!} \left(\chi^{-c}
ight)^N \end{array}$$

These polynomials are generalizations of linearization.

Specifically,  $f(c) = T_0(x)$ , and  $L(x) = T_1(x)$ .

The Taylor series  $T_n(x)$  is a better approximation of f(x) than  $T_i(x)$  for any i < n.





## Facts about Taylor series

The series  $T_n(x)$  has the same derivatives as f(x) at the point x = c. This fact can be verified by visual inspection of the series: apply the power rule and chain rule, then plug in x = c and all factors left with (x - c) will become zero.

The difference  $f(x) - T_n(x)$  vanishes to order n at x = c:

$$egin{array}{lll} f(x)-T_n(x) &=& rac{f^{(n)}(c)}{n!}(x-c)^n+rac{f^{(n+1)}(c)}{(n+1)!}(x-c)^{n+1}+\cdots \ \\ &=& (x-c)^n\left(rac{f^{(n)}(c)}{n!}+rac{f^{(n+1)}(c)}{(n+1)!}(x-c)+\cdots
ight) \end{array}$$

The factor  $(x-c)^n$  drives the whole function to zero with order n as  $x \to c$ .

If we only considered orders up to n, we might say that f(x) and  $T_n(x)$  are the same near c.

## 06 Illustration

## **≡** Taylor polynomial approximations

Let  $f(x) = \sin x$  and let  $T_n(x)$  be the Taylor polynomials expanded around c = 0.

By considering the alternating series error bound, find the first n for which  $T_n(0.02)$  must have error less than  $10^{-6}$ .

#### Solution

Write the Maclaurin series of  $\sin x$  because we are expanding around c = 0:

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

This series is alternating, so the AST error bound formula applies ("Next Term Bound"):

$$|E_n| \leq a_{n+1}$$

Find smallest n such that  $a_{n+1} \leq 10^{-6}$ , and then we know:

$$|E_n| \le a_{n+1} \le 10^{-6}$$
  $\gg \gg |E_n| \le 10^{-6}$ 

Plug x = 0.02 in the series for  $\sin x$ :

$$a_{2n+1} \ = \ rac{(0.02)^{2n+1}}{(2n+1)!}$$

Solve for the first time  $a_{2n+1} \leq 10^{-6}$  by listing the values:

$$\frac{0.02^1}{1!} = 0.02, \qquad \frac{0.02^3}{3!} \approx 1.33 \times 10^{-6},$$

$$rac{0.02^5}{5!}pprox 2.67 imes 10^{-11}, \quad \dots$$

The first time  $a_{2n+1}$  is below  $10^{-6}$  happens when 2n+1=5.

This is NOT the same n as in  $T_n$ . That n is the highest power of x allowed.

The sum of prior terms is  $T_4(0.02)$ .

Since  $T_4(x) = T_3(x)$  because there is no  $x^4$  term, the final answer is n = 3.

## ∃ Taylor polynomials to approximate a definite integral

Approximate  $\int_0^{0.3} e^{-x^2} dx$  using a Taylor polynomial with an error no greater than  $10^{-5}$ .

#### Solution

f(x) = SMX, C = OFind fixt  $n \le t$ .  $T_n(002)$  has  $18n \times 10^6$ .

Solution C = 0 Mollowin:  $SMX = \sum_{n=0}^{20} \frac{x^{n}}{(n^n)!} \frac{x^{n}}{(n^n)!}$ Sin  $(0.02) = \frac{10}{12} - \frac{(0.0)^3}{2!} + \frac{(0.02)}{5!} - \dots$ Look: alternating, use "Next Term Bound":  $\frac{(0.01)^{n}}{(12^{n})!} \le 10^6 \quad (f_1 \times t \cdot n)$ e. 9.  $\frac{10^2}{1!} = .03$ ,  $\frac{10^3}{5!} \approx 1.33 \times 10^6 \quad (the by)$   $\frac{(.03)^5}{5!} \approx 2.67 \times 10^8 \quad \text{much Smaller than } 10^6!$   $T_n(0.02) = \frac{.03^3}{1!} = \frac{.02^3}{3!} \approx \frac{1.33 \times 10^6}{3!} \quad \text{whighest allowed}$   $T_3(x) = x - \frac{x^3}{3!}$ (Note:  $T_3(.02) = T_4(.03)$ 

Plug  $u = -x^2$  into the series of  $e^u$ :

$$e^u \ = \ 1 + rac{u}{1!} + rac{u^2}{2!} + \cdots$$

 $\gg\gg e^{-x^2} = 1 - \frac{1}{2!}x^2 + \frac{1}{4!}x^4 - \frac{1}{6!}x^6 + \cdots$ 

markyf

Antiderivative by terms:

$$\int 1 - rac{1}{2!} x^2 + rac{1}{4!} x^4 - rac{1}{6!} x^6 + \cdots \, dx$$

$$\gg > C + x - \frac{1}{3!}x^3 + \frac{1}{5!}x^5 - \frac{1}{7!}x^7 + \cdots$$

Plug in bounds for definite integral:

$$\int_0^{0.3} e^{-x^2} \, dx \qquad \gg \gg \qquad x - rac{1}{3!} x^3 + rac{1}{5!} x^5 - rac{1}{7!} x^7 + \cdots \, igg|_0^{0.3}$$

$$\gg\gg \quad \ 0.3-\frac{0.3^3}{3!}+\frac{0.3^5}{5!}-\frac{0.3^7}{7!}+\cdots$$

Notice alternating series, apply error bound formula "Next Term Bound":

$$\frac{0.3^3}{3!}\approx 0.0045, \qquad \frac{0.3^5}{5!}\approx 2.0\times 10^{-5}, \qquad \frac{0.3^7}{7!}\approx 4.34\times 10^{-8}$$

So we can guarantee an error less than  $4.34 \times 10^{-5}$  by summing the first terms through  $\frac{0.3^5}{5!}$ :

$$0.3 - \frac{0.3^3}{3!} + \frac{0.3^5}{5!}$$
  $\gg \gg \approx 0.291243$ 

$$\int_{0}^{33} e^{2t} dx \approx ? \quad |E| \leq 10^{5}$$

$$e^{u} = 1 + u + \frac{u^{2}}{2!} + \dots = \sum_{n=0}^{20} \frac{u^{n}}{n!}$$

$$\int_{0}^{2} e^{2t} dx \approx ? \quad |E| \leq 10^{5}$$

$$\int_{0}^{2} e^{2t} dx \approx \frac{1}{2} = \sum_{n=0}^{20} \frac{(-1)^{n}}{n!} = \sum_{n=0}^{20} \frac{u^{n}}{n!}$$

$$\int_{0}^{2} e^{2t} dt = \sum_{n=0}^{20} \frac{(-1)^{n}}{n!} = \sum_{n=0}^{$$