

9.3 Taylor's Theorem

Taylor's Theorem with Remainder

If f has derivatives of all orders in an open interval I containing a , then for each positive integer n and for each x in I ,

$$f(x) = f(a) + f'(a)(x - a) + \frac{f''(a)}{2!}(x - a)^2 + \cdots + \frac{f^{(n)}(a)}{n!}(x - a)^n + R_n(x),$$

where

$$R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!}(x - a)^{n+1}$$

for some c between a and x . $R_n(x)$ is also called the **Lagrange form of the remainder**.

Remainder Bounding Theorem

If there are positive constants M and r such that $|f^{(n+1)}(t)| \leq Mr^{n+1}$ for all t between a and x , then the remainder $R_n(x)$ in Taylor's Theorem satisfies the inequality

$$|R_n(x)| \leq M \frac{r^{n+1}|x - a|^{n+1}}{(n+1)!}.$$

If these conditions hold for every n and all the other conditions of Taylor's Theorem are satisfied by f , then the series converges to $f(x)$.

How to Use the Remainder Bounding Theorem

1. **Identify** $f(x)$, the center a , and the value of x you're approximating.
2. **Find a bound** on $|f^{(n+1)}(t)|$ for all t between a and x , i.e., pick constants M and r so that $|f^{(n+1)}(t)| \leq Mr^{n+1}$.
3. **Plug into the bound:**

$$|R_n(x)| \leq M \cdot \frac{r^{n+1}|x - a|^{n+1}}{(n+1)!}.$$

4. **Solve for n** (if you need a target accuracy): set the right side $<$ your error tolerance and find the smallest n that works.
5. **Convergence is automatic** once you've found M and r that work for all n , the $(n+1)!$ in the denominator dominates, so $R_n(x) \rightarrow 0$ and the Taylor series converges to $f(x)$.

Alternating Series Error Bound

Suppose the terms of a series have the following three properties:

1. the terms alternate in sign;
2. the terms decrease in absolute value;
3. the terms approach 0 as a limit.

Then the truncation error after n terms is less than the absolute value of the $(n+1)$ st term.

1) Find a formula for the truncation error if we use

$P_6(x)$ to approximate $\frac{1}{1-2x}$ on the interval $(-\frac{1}{2}, \frac{1}{2})$.

Solution

The center of the interval is 0.

Hence we use the Maclaurin series

$$\frac{1}{1-2x} = 1 + 2x + (2x)^2 + (2x)^3 + \dots \quad (\text{i.e. infinite geometric series with } a_1=1 \text{ and } r=2x, -1 < 2x < 1 \rightarrow -\frac{1}{2} < x < \frac{1}{2})$$

and hence

$$P_6(x) = 1 + 2x + 4x^2 + 8x^3 + 16x^4 + 32x^5 + 64x^6$$

$$\text{The truncation error} = \frac{1}{1-2x} - P_6(x)$$

$$= (2x)^7 + (2x)^8 + (2x)^9 + \dots$$

$$= \boxed{\frac{128x^7}{1-2x}} \quad (\text{i.e. } \frac{a_1}{1-r} \text{ where } a_1 = (2x)^7, r=2x, -1 < 2x < 1)$$

x	$y = \frac{1}{1-2x}$	$y \approx P_6(x)$	$\text{error} = \frac{1}{1-2x} - P_6(x)$	$\text{error} = \frac{128x^7}{1-2x}$
0	1	1.000000	0.000000	0.000000
0.1	1.25	1.249984	0.000016	0.000016
-0.3	0.625	0.642496	-0.017496	-0.017496
-0.49	0.505050505	0.943498	-0.438447	-0.438447
0.49	50	6.593723	43.406277	43.406277

2) Use the Remainder Bounding Theorem to prove that the Maclaurin series for $f(x) = \sin 5x$ converges to $f(x)$ for all $\mathbb{R}$.

Solution

By Taylor's Theorem,

$R_n = f^{(n+1)}(c) \frac{x^{n+1}}{(n+1)!}$ is the remainder term (i.e. the truncation error when $P_n(x)$ is used to approximate $f(x)$).

$|f^{(n+1)}(x)|$ is either $|5^{n+1} \sin x|$ or $|5^{n+1} \cos x|$

$$\begin{aligned} f'(x) &= 5 \cos 5x \\ f''(x) &= -5^2 \sin 5x \\ f'''(x) &= -5^3 \cos 5x \\ f^{(4)}(x) &= 5^4 \sin 5x \\ &\vdots \end{aligned}$$

Whether $t \in [0, x]$ or $[x, 0]$,

$$-1 \cdot 5^{n+1} \leq f^{(n+1)}(t) \leq 1 \cdot 5^{n+1}$$

Thus, $|f^{(n+1)}(t)| \leq 5^{n+1}$ (That is $M=1$, $r=5$)

Maclaurin series means $a=0$

Thus by the Remainder Bounding Theorem,

$$|R_n(x)| \leq 5^{n+1} \cdot \frac{|x|^{n+1}}{(n+1)!}$$

(which goes to zero as $n \rightarrow \infty$ since $(n+1)!$ grows much faster than $5^{n+1}|x|^{n+1}$)

and thus the Maclaurin series converges to $f(x)$ for all $\mathbb{R}$.

3) Suppose you use $P_2(x) = 1 - \frac{x^2}{2}$ to approximate $\cos(0.5)$.
Give a bound on the error based on...

a) the alternating series bound

Solution

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \dots = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} \quad \text{when } n=1, \text{ we get } P_2(x)$$

Notice that the terms of this Maclaurin Series:

- ✓ alternate in signs
- ✓ decrease in absolute value
- ✓ approach zero as $n \rightarrow \infty$

Therefore, by the Alternating Series Error Bound,

if we use $P_2(x) \approx \cos x$, then the error $< \left| \frac{x^4}{4!} \right|$ when $n=2$, we get the term in the 4th degree

$$\text{Hence } |P_2(0.5) - \cos(0.5)| < \frac{0.5^4}{4!} \approx 0.0026042$$

b) the Lagrange Error Formula

Solution

By the Lagrange Error Formula, the truncation error

$$\text{from using } P_2(x) \text{ is } \left| f'''(c) \cdot \frac{x^3}{3!} \right| \quad \text{i.e. } |P_2(x) - \cos x| = \left| f'''(c) \cdot \frac{x^3}{3!} \right|$$

$$f'''(t) = \sin t$$

Whether $t \in [0, x]$ or $[x, 0]$,

$$|f'''(t)| \leq 1. \text{ That is } M=1.$$

Thus, by the Remainder Bounding Theorem,

$$\left| f'''(c) \cdot \frac{x^3}{3!} \right| \leq 1 \cdot \frac{|x|^3}{3!}$$

$$\text{That is, the error } |P_2(0.5) - \cos 0.5| \leq \frac{|0.5|^3}{3!} = 0.0208\bar{3}$$

4) The hyperbolic sine and hyperbolic cosine functions are defined as:

$$\sinh x = \frac{e^x - e^{-x}}{2}$$

$$\cosh x = \frac{e^x + e^{-x}}{2}$$

Find the Maclaurin series generated by $\sinh x$ and $\cosh x$.

Solution

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

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

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

$$e^x - e^{-x} = 2x + 2\frac{x^3}{3!} + 2\frac{x^5}{5!} + \dots$$

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

$$\therefore \boxed{\sinh x = \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n+1)!}}$$

$$, \quad \boxed{\cosh x = \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n)!}}$$

5) Use the Remainder Bounding Theorem to prove that $\cosh x$ equals its Maclaurin series for all real numbers x .

Proof

We first need to find M such that

$$|f^{(n+1)}(t)| \leq M \quad \text{for all } t \in [x, 0] \text{ or } [0, x]$$

$f^{(n+1)}(x)$ is either $\cosh x$ or $\sinh x$

$$\begin{aligned} f(x) &= \frac{1}{2}(e^x + e^{-x}) \\ f'(x) &= \frac{1}{2}(e^x - e^{-x}) \\ f''(x) &= \frac{1}{2}(e^x + e^{-x}) \\ f'''(x) &= \frac{1}{2}(e^x - e^{-x}) \\ &\vdots \end{aligned}$$

If $t \in [0, x]$,

$$\cosh t = \frac{1}{2}(e^t + e^{-t}) \leq \frac{1}{2}(e^t + e^t) = e^t \leq e^x$$

$$\sinh t = \frac{1}{2}(e^t - e^{-t}) \leq \frac{1}{2}(e^t + e^{-t}) = \cosh t \leq e^x$$

Thus

$$|f^{(n+1)}(t)| \leq e^x \quad (\text{that is, } M = e^x)$$

If $t \in [x, 0]$,

$$\cosh t = \frac{1}{2}(e^t + e^{-t}) \leq \frac{1}{2}(e^{-t} + e^{-t}) = e^{-t} \leq e^{-x}$$

$$\sinh t = \frac{1}{2}(e^t - e^{-t}) \leq \frac{1}{2}(e^t + e^{-t}) = \cosh t \leq e^{-x}$$

Thus

$$|f^{(n+1)}(t)| \leq e^{-x} \quad (\text{that is, } M = e^{-x})$$

Thus, in both cases, the Maclaurin series converges to $f(x) = \cosh x$.
 since, by the Remainder Bounding Theorem,

$$|R_n(x)| < M \frac{|x|^{n+1}}{(n+1)!} \longrightarrow 0 \text{ as } n \rightarrow \infty$$

6) Find the linearization and the quadratic approximation of $f(x) = \sec x$ at $x=0$.

Solution

The linearization of $f(x)$ at $x=0$

$$\begin{aligned} L(x) &= f(0) + f'(0)x \\ &= 1 + \overbrace{\sec 0}^1 \overbrace{\tan 0}^0 x \\ &= \textcircled{1} \end{aligned}$$

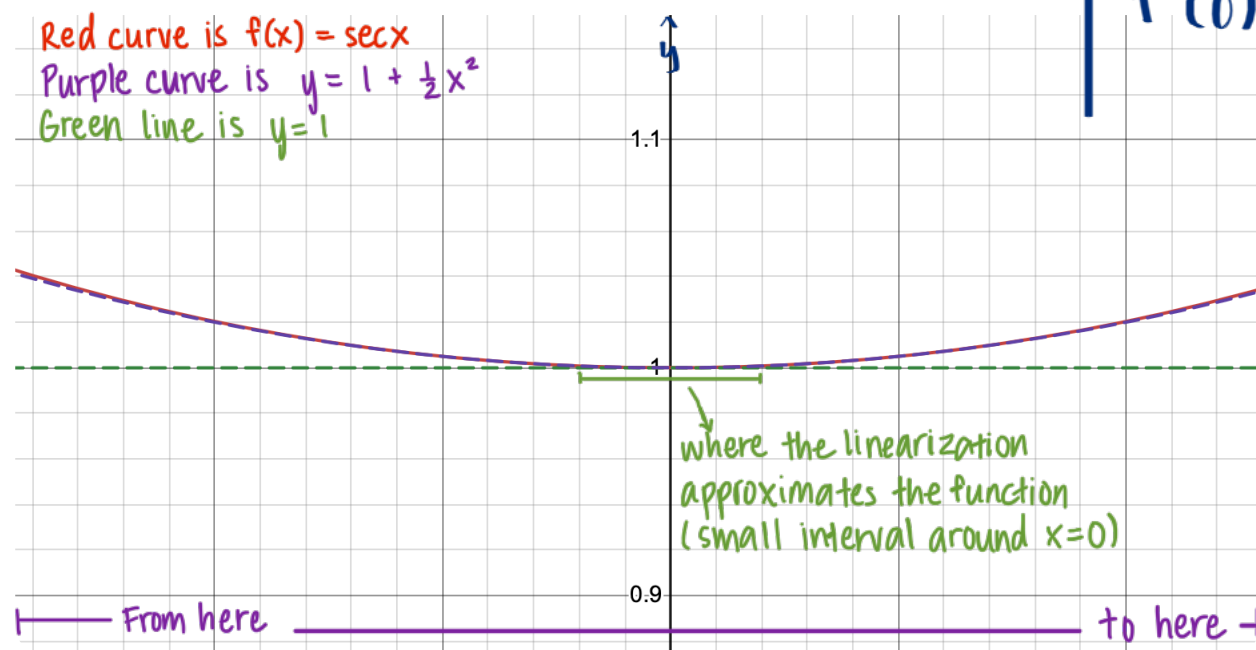
The quadratic approximation of $f(x)$ at $x=0$

$$\begin{aligned} P_2(x) &= f(0) + \frac{f'(0)}{1!} x + \frac{f''(0)}{2!} x^2 \\ &= 1 + 0x + \frac{1}{2} x^2 \\ &= \textcircled{1 + \frac{1}{2} x^2} \end{aligned}$$

$$\begin{aligned} f'(x) &= \sec x \tan x \\ f'(0) &= 0 \end{aligned}$$

$$f''(x) = \sec x \cdot \sec^2 x + \tan x \sec x \tan x$$

$$f''(0) = 1$$



is where the purple curve closely approximates $f(x)$.

7) Given $f(x) = \sin(5x + \frac{\pi}{4})$, let $P_3(x)$ be the third degree Taylor polynomial for f about $x=0$.

a) Find $P(x)$.

Solution

$$P_3(x) = f(0) + \frac{f'(0)}{1!} x + \frac{f''(0)}{2!} x^2 + \frac{f'''(0)}{3!} x^3$$

$$f(0) = \sin(\frac{\pi}{4}) = \left(\frac{\sqrt{2}}{2}\right)$$

$$f''(x) = -5^2 \sin(5x + \frac{\pi}{4})$$

$$f''(0) = -5^2 \cdot \frac{\sqrt{2}}{2}$$

$$f'(x) = 5 \cos(5x + \frac{\pi}{4})$$

$$f'(0) = 5 \cos(\frac{\pi}{4}) = \left(5 \cdot \frac{\sqrt{2}}{2}\right)$$

$$f'''(x) = -5^3 \cos(5x + \frac{\pi}{4})$$

$$f'''(0) = -5^3 \cdot \frac{\sqrt{2}}{2}$$

$$\therefore P_3(x) = \frac{\sqrt{2}}{2} + \frac{5\sqrt{2}}{2} x - \frac{5^2\sqrt{2}}{4} x^2 - \frac{5^3\sqrt{2}}{12} x^3$$

The coefficient of the term in x^n is $\boxed{5^n \cdot \frac{\sin(\frac{\pi}{4} + n \cdot \frac{\pi}{2})}{n!}}$

b) Use the Lagrange error bound to show that

$$\left| f\left(\frac{1}{10}\right) - P_3\left(\frac{1}{10}\right) \right| < \frac{1}{100}$$

Solution

The Lagrange error when using $P_3(x)$ to approximate $f(x)$ is

$$R_n(x) = \left| f^{(n)}(c) \cdot \frac{x^4}{4!} \right|$$

$$f^{(4)}(t) = 5^4 \sin(5t + \frac{\pi}{4})$$

Whether $t \in [0, x]$ or $[x, 0]$,

$$f^{(4)}(t) \leq 5^4 \text{ since } \sin(5t + \frac{\pi}{4}) \leq 1$$

That is $M = 5^4$

By the Remainder Bounding Theorem,

$$|R_n(x)| \leq M \cdot \frac{|x|^4}{4!} = \left(\frac{5^4 |x|^4}{4!} \right)$$

$$\begin{aligned} \text{When } x = \frac{1}{10}, \quad |R_n(\frac{1}{10})| = \left| f(\frac{1}{10}) - P_3(\frac{1}{10}) \right| &\leq 5^4 \cdot \frac{1}{10^4} \cdot \frac{1}{4!} \\ &= \frac{1}{2^4} \cdot \frac{1}{4!} \\ &= \frac{1}{384} \\ &< \frac{1}{100} \end{aligned}$$

c) Let $G(x) = \int_0^x f(t) dt$. Write the third-degree Taylor polynomial for G about $x=0$.

Solution

$\frac{d}{dx} G(x) = f(x)$ by the Fundamental Theorem of Calculus

$$\approx \frac{\sqrt{2}}{2} + \frac{5\sqrt{2}}{2} x - \frac{5^2\sqrt{2}}{4} x^2 \quad \text{when } x \text{ is near } 0$$

$$\text{Thus } G(x) \approx \int_0^x \left(\frac{\sqrt{2}}{2} + \frac{5\sqrt{2}}{2} t - \frac{5^2\sqrt{2}}{4} t^2 \right) dt$$

$$= \left. \frac{\sqrt{2}}{2} t + \frac{5\sqrt{2}}{4} t^2 - \frac{5^2\sqrt{2}}{12} t^3 \right|_{t=0}^{t=x}$$

$$= \boxed{\frac{\sqrt{2}}{2} x + \frac{5\sqrt{2}}{4} x^2 - \frac{5^2\sqrt{2}}{12} x^3}$$

Resource

Finney, Ross L., Franklin D. Demana, Bert K. Waits, Daniel Kennedy, and David M. Bressoud. *Calculus: Graphical, Numerical, Algebraic*. 5th ed., AP ed., Pearson, 2016.