

Recall:

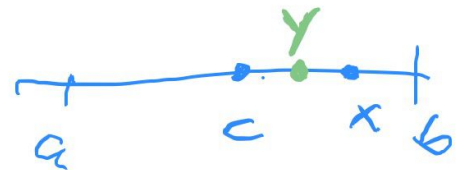
## Taylor's Theorem

$f$  defined on  $(a, b)$ ,  $a < c < b$ ,  $f^{(n)}(c)$  exists

$$\text{let } R_n(x) = f(x) - \sum_{k=0}^{n-1} \frac{f^{(k)}(c)}{k!} (x-c)^k$$

$\Rightarrow$  For all  $x \in (a, b)$ ,  $x \neq c$  there exists a  $y$  between  $x$  and  $c$  such that

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



Observe: Taylor series converges to  $f(x) \iff R_n(x) \rightarrow 0$  for  $n \rightarrow \infty$

Corollary If all derivatives of  $f$  exist in  $C$  and are bounded (i.e.  $\exists C$  s.t.  $|f^{(n)}(y)| < C$  for all  $n$  and all  $y$  in  $C$ )

$$\Rightarrow \lim_{n \rightarrow \infty} R_n(x) = 0$$

proof

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

$$\leq \frac{C}{n!} |x-c|^n$$

shown in 142A:  $\lim_{n \rightarrow \infty} \frac{a^n}{n!} = 0$  for any positive number  $a$ .

apply this for  $a = |x-c|$ .

$$\Rightarrow \lim_{n \rightarrow \infty} |R_n(x)| \leq \lim_{n \rightarrow \infty} \frac{C}{n!} |x-c|^n = 0$$

$$\Rightarrow R_n(x) \rightarrow 0 \quad \text{for } n \rightarrow \infty$$

Examples: ①  $f(x) = e^x$   $c=0$

$$f'(x) = e^x$$

$\Rightarrow f^{(n)}(x) = e^x$  by induction.  $\left. \begin{array}{l} f^{(n)}(0) = 1 \\ \text{for all } n \end{array} \right\}$

$\Rightarrow$  Taylor series of  $f(x)$  at  $c=0$  given by

$$\sum_{k=0}^{\infty} \frac{f^{(k)}(0)}{k!} x^k = \sum_{k=0}^{\infty} \frac{1}{k!} x^k$$

convergence? use Corollary for interval  $(0, x)$  (if  $x > 0$ )  
[for  $(x, 0)$  if  $x < 0$ ]

if  $y \in (0, x)$   $|f^{(n)}(y)| = |e^y| \leq |e^x| = C$  ( $x$  fixed!)  
 $\Rightarrow |f^{(n)}(y)|$  bounded in  $(0, x) \Rightarrow$  convergence for  $x$ .

$x$  arbitrary  $\Rightarrow$  convergence for all  $x$ .

(2)  $f(x) = \sin x$        $f'(x) = \cos x$ ,  $f''(x) = -\sin x$ ,  $f'''(x) = -\cos x$   
 $f^{(4)}(x) = \sin x$

$$\Rightarrow f^{(n)}(x) = \begin{cases} \sin x & n = 0, 4, 8, \dots \\ \cos x & n = 1, 5, 9, \dots \\ -\sin x & n = 2, 6, 10, \dots \\ -\cos x & n = 3, 7, 11, \dots \end{cases}$$

$c=0$

$$f^{(n)}(0) = \begin{cases} 0 & n \text{ even} \\ 1 & n = 1, 5, 9, \dots \\ -1 & n = 3, 7, 11, \dots \end{cases}$$

Taylor series of sine given by

$$\frac{1}{1!} x - \frac{1}{3!} x^3 + \frac{1}{5!} x^5 - \frac{1}{7!} x^7 + \dots$$

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

convergence ?

$$f^{(n)}(x) = \begin{cases} \pm \cos x \\ \pm \sin x \end{cases}$$

$$\Rightarrow |f^{(n)}(x)| \leq 1 \quad \begin{array}{l} \text{for all } x \\ \text{for all } n \end{array}$$

$\Rightarrow$  convergence for all  $x$  !

③  $f(x) = \ln(1+x)$  (=  $\log_e(1+x)$  in notations of book)

$$f'(x) = \frac{1}{1+x} = (1+x)^{-1}$$

$$f''(x) = (-1)(1+x)^{-2}$$

$$f'''(x) = (-1)(-2)(1+x)^{-3}$$

$$f^{(4)}(x) = (-1)(-2)(-3)(1+x)^{-4}$$

$$f^{(n)}(x) = (-1)^{n-1} (n-1)! (1+x)^{-n}$$

if  $x=0$ .

$$f^{(n)}(0) = (-1)^{n-1} (n-1)!$$

$\Rightarrow$  Taylor series for  $\ln(1+x) = f(x)$  given by

$$\sum_{k=1}^{\infty} \frac{(-1)^{k-1} (k-1)!}{k!} x^k = \sum_{k=1}^{\infty} \frac{(-1)^{k-1}}{k} x^k$$

Observe:  $f(0) = \ln(1+0) = \ln(1) = 0$

$\Rightarrow$  no constant term.

$\Rightarrow$  can start Taylor series at  $k=1$ .

④ Let  $\alpha$  be a real number,  $x > 0$

can define  $x^\alpha = (e^{\ln x})^\alpha = e^{\alpha \ln x}$

$\Rightarrow$  if  $f(x) = x^\alpha$  ( $x > 0$ )

$$\Rightarrow f'(x) = e^{\alpha \ln x} \cdot \frac{\alpha}{x} = x^\alpha \cdot \frac{\alpha}{x} = \alpha x^{\alpha-1} = f'(x)$$

use this differentiation rule for functions

$$f(x) = (1+x)^\alpha$$

$$f'(x) = \alpha(1+x)^{\alpha-1}$$

$$f''(x) = \alpha(\alpha-1)(1+x)^{\alpha-2}$$

$$f'''(x) = \alpha(\alpha-1)(\alpha-2)(1+x)^{\alpha-3}$$

$$f^{(n)}(x) = \alpha(\alpha-1)\dots(\alpha-n+1)(1+x)^{\alpha-n}$$

$$f^{(n)}(0) = \alpha(\alpha-1)\dots(\alpha-n+1)$$

$\Rightarrow$  Taylor series of  $f(x)$  at  $c=0$  given by

$$\sum_{k=0}^{\infty} \frac{\alpha(\alpha-1)\dots(\alpha-k+1)}{k!} x^k$$

$$= (1+x)^\alpha$$

need to determine for which  $x$  series converges!

next time: series converges for  $|x| < 1$ .

generalized binomial theorem