

Lecture 9:
Lesson and Activity Packet

MATH 330: Calculus III

October 3, 2016

Announcements and Homework

- Written Homework due in class on Wednesday
- Canvas Homework due tonight 11:59 p.m.
- Exam 1 now Wednesday, October 12 (review on Friday this week)

Recap from last time

- Power series
- Radius and interval of convergence
- Multiplying power series
- Differentiating power series
- Integrating power series

Questions on any of this?

If not, then today's lesson will be on Taylor series, one particularly important kind of power series.

Recall that if a function $f(x)$ can be expressed as a power series centered at $x = a$ that has radius R of convergence, then $f(x)$ is infinitely differentiable, and the finite sum

$$P_N(x) := \sum_{n=0}^N c_n (x - a)^n$$

is a polynomial that approximates $f(x)$ more and more closely as $N \rightarrow \infty$.

Now, for something much stronger:

Theorem 1

Every function $f(x)$ that is infinitely differentiable at $x = a$ can be written as a power series (with a nonzero radius of convergence).

Definition 1 (Taylor series generated by f at $x = a$)

Let $f(x)$ be infinitely differentiable in some neighborhood of $x = a$ (that is, in some open interval $(a - R, a + R)$). Then the Taylor series generated by f at $x = a$ is:

$$\begin{aligned} f(x) &= \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x - a)^n \\ &= f(a) + f'(a)(x - a) + \frac{f''(a)}{2} (x - a)^2 + \frac{f'''(a)}{3!} (x - a)^3 + \frac{f^{(4)}(a)}{4!} (x - a)^4 + \dots \end{aligned}$$

If $a = 0$, we refer to the series as the Maclaurin series generated by f .

Example 1

Find the Taylor series generated by $f(x) = \frac{1}{x}$ at $a = 2$. Where (if anywhere) does it converge to $1/x$?

$$f(x) = \frac{1}{x}, \text{ so } f(2) = \frac{1}{2}$$

$$f'(x) = -\frac{1}{x^2}, \text{ so } f'(2) = -\frac{1}{2^2} = -\frac{1}{4}$$

$$f''(x) = \frac{2}{x^3}, \text{ so } f''(x) = \frac{2}{2^3} = \frac{2}{8} = \frac{1}{4}$$

$$f'''(x) = \frac{(-3) \cdot 2}{x^4}, \text{ so } f'''(2) = \frac{-3 \cdot 2}{2^4} = \frac{-3 \cdot 2}{16} = -\frac{3}{8}$$

$$f^{(4)}(x) = \frac{4 \cdot 3 \cdot 2}{x^5}, \text{ so } f^{(4)}(2) = \frac{4 \cdot 3 \cdot 2}{32} = \frac{3}{4}$$

$$f^{(m)}(x) = \frac{(-1)^m m!}{x^{m+1}}, \text{ so } f^{(m)}(2) = \frac{(-1)^m m!}{2^{m+1}}$$

Thus, Taylor series is $\sum_{m=0}^{\infty} \frac{(-1)^m m!}{2^{m+1}} \left(\frac{1}{m!}\right) (x-2)^m =$

$$= \sum_{m=0}^{\infty} \frac{(-1)^m (x-2)^m}{2^{m+1}} = \sum_{m=0}^{\infty} \frac{1}{2} \left(\frac{2-x}{2}\right)^{m+1}, \text{ This is a}$$

geom. series with $a = \frac{1}{2}$ and $r = \frac{2-x}{2}$, so

$|r| = \left|\frac{2-x}{2}\right|$ and $|a| < 1$ when $x \in (0, 4)$ (see previous packet).

In that case, $\text{sum} = \frac{a}{1-r} = \frac{1/2}{1 - \frac{2-x}{2}} = \frac{1/2}{\frac{2-2+x}{2}} = \frac{1}{x}$.

Definition 2 (Taylor polynomials)

A Taylor polynomial of order N is (usually) the N^{th} partial sum of the Taylor series:

$$P_N(x) := \sum_{n=0}^N \frac{f^{(n)}(a)}{n!} (x-a)^n = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots + \frac{f^{(N)}(a)}{N!}(x-a)^N.$$

Example 2

Find the Taylor series ~~and the fourth-order Taylor polynomial~~ generated by $f(x) = e^x$ at $x = 0$. [This is the same question as "Find the Maclaurin series generated by $f(x) = e^x$ ~~at $x = 0$~~ "]

$$f(x) = e^x, \text{ so } f(0) = e^0 = 1$$

$$f'(x) = e^x, \text{ so } f'(0) = e^0 = 1$$

$$\vdots$$

$$f^{(m)}(x) = e^x, \text{ so } f^{(m)}(0) = e^0 = 1$$

The Maclaurin series is

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

This conv. to e^x where e^x is infinitely

diff'ble around $x=0$ --- i.e., for all $x \in \mathbb{R}$.

Group Exercise 1 (10 minutes)

Show that the Maclaurin series generated by $\cos(x)$ is $\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}$. Where does this series converge to f ? $f(x) :=$

$$f(2x) = \cos(x), \quad \text{so } f(0) = 1$$

$$f'(x) = -\sin(x), \quad \text{so } f'(0) = -\sin(0) = 0$$

$$f''(x) = -\cos(x), \quad \text{so } f''(0) = -\cos(0) = -1$$

$$f'''(x) = \sin(x), \quad \text{so } f'''(0) = \sin(0) = 0$$

$$f^{(4)}(x) = \cos(x), \quad \text{so } f^{(4)}(0) = \cos(0) = 1$$

Thus, $f^{(m)}(x) =$

$$\begin{cases} \cos x, & m \equiv 0 \pmod{4} \\ -\sin x, & m \equiv 1 \pmod{4} \\ -\cos x, & m \equiv 2 \pmod{4} \\ \sin x, & m \equiv 3 \pmod{4} \end{cases}$$

and $f^{(m)}(0) = \begin{cases} 1, & m \equiv 0 \\ 0, & m \equiv 1 \\ -1, & m \equiv 2 \\ 0, & m \equiv 3 \end{cases} \pmod{4}$

So Maclaurin series is:

$$\sum_{m=0}^{\infty} \frac{f^{(m)}(0)}{m!} x^m = f(0) + f'(0)x + \frac{f''(0)}{2} x^2 + \frac{f^{(3)}(0)}{3!} x^3 + \dots$$

$$= 1 + 0 \cdot x - \frac{x^2}{2} + 0 \cdot x^3 + \frac{x^4}{4!} + 0 \cdot x^5 - \frac{x^6}{6!} + \dots = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$$

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

On the previous page, we showed that $f(x) = \cos(x)$ has the following derivatives, with their evaluations at $x = 0$:

$$\begin{aligned} f(x) &= \cos(x) & f(0) &= 1 \\ f'(x) &= -\sin(x) & f'(0) &= 0 \\ f''(x) &= -\cos(x) & f''(0) &= -1 \\ f'''(x) &= \sin(x) & f'''(0) &= 0 \\ f^{(4)}(x) &= \cos(x) & f^{(4)}(0) &= 1 \end{aligned}$$

The polynomial approximations are therefore:

$$\begin{aligned} P_0(x) &= 1 \\ P_1(x) &= 1 + 0 = 1 \\ P_2(x) &= 1 - \frac{x^2}{2} \\ P_3(x) &= 1 - \frac{x^2}{2} + 0 = 1 - \frac{x^2}{2} \\ P_4(x) &= 1 - \frac{x^2}{2} + \frac{x^4}{4!} \\ P_5(x) &= 1 - \frac{x^2}{2} + \frac{x^4}{4!} + 0 = 1 - \frac{x^2}{2} + \frac{x^4}{4!} \\ &\vdots \end{aligned}$$

Notice that the N^{th} order (not "degree") Taylor polynomial approximation of $\cos(x)$ is not the same as the N^{th} partial sum of the Maclaurin series $\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}$, because in this representation, the series "skips" the odd-numbered terms whose value is zero. Be careful!

Group Exercise 2

Find the Taylor polynomials of order 1, 2, and 3 for $f(x) := \sin(x)$ about $x = 0$.

$f(x) = \sin(x)$, so $f(0) = \sin(0) = 0$

$f'(x) = \cos(x)$, so $f'(0) = \cos(0) = 1$

$f''(x) = -\sin(x)$, so $f''(0) = -\sin(0) = 0$

$f'''(x) = -\cos(x)$, so $f'''(0) = -\cos(0) = -1$

First order is $P_1(x) = x$

2nd order is $P_2(x) = x + 0 \frac{x^2}{2!} = x$

3rd order is $P_3(x) = x + 0 \frac{x^2}{2!} - \frac{x^3}{3!} = x - \frac{x^3}{6}$

Group Exercise 3

Find the Taylor series generated by $f(x) := \frac{1}{x^2}$ about $x = 1$

$f(x) = \frac{1}{x^2}$

$f'(x) = \frac{-2}{x^3}$

$f''(x) = \frac{3 \cdot 2}{x^4}$

$f'''(x) = \frac{-4 \cdot 3 \cdot 2}{x^5}$

$f^{(m)}(x) = \frac{(-1)^{m+1} m!}{x^{m+1}}$, so $f^{(m)}(1) = (-1)^{m+1} m!$

So T. series is

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