

Section 11.10

Taylor and Maclaurin Series

We have the power series as $\sum_{n=0}^{\infty} c_n (x-a)^n$. If we define a function $f(x) = \sum_{n=0}^{\infty} c_n (x-a)^n$

Given any function: $f(x) \equiv \sum_{n=0}^{\infty} \underline{c_n} (x-a)^n$, $x=a$ is a center,
 \Rightarrow Need to find $\underline{c_n}$ for $n=0,1,2,\dots$

$$f(x) = c_0 + c_1(x-a) + c_2(x-a)^2 + c_3(x-a)^3 + \dots$$

$$f(a) = c_0 \Rightarrow c_0 = f(a) = \frac{f(a)}{0!}$$

$$f'(x) = \underline{c_1} + 2c_2(x-a) + 3c_3(x-a)^2 + 4c_4(x-a)^3 + \dots$$

$$f'(a) = c_1 \Rightarrow c_1 = \frac{f'(a)}{1!}$$

$$f''(x) = 2c_2 + 2 \cdot 3c_3(x-a) + 3 \cdot 4c_4(x-a)^2 + \dots$$

$$f''(a) = 2c_2 \Rightarrow c_2 = \frac{f''(a)}{2!}$$

$$f'''(x) = 2 \cdot 3 \cdot c_3 + 2 \cdot 3 \cdot 4c_4(x-a) + 3 \cdot 4 \cdot 5c_5(x-a)^2 + \dots$$

$$f'''(a) = 2 \cdot 3 \cdot c_3 \Rightarrow c_3 = \frac{f'''(a)}{3!}$$

$$\dots n=n \Rightarrow c_n = \frac{f^{(n)}(a)}{n!}$$

Def: Let $f(x)$ has a power representation (expansion) at $x=a$. Where

$$f(x) = \sum_{n=0}^{\infty} \underline{c_n} (x-a)^n \text{ where } c_n = \frac{f^{(n)}(a)}{n!} \text{ is called a Taylor expansion of } f(x) \text{ at } x=a$$

$$\rightarrow f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n$$

Note: The Taylor polynomials of degree n at center $x=a$ $T_n(x, a) = \sum_{i=0}^n c_i (x-a)^i$

Def: Taylor expansion of $f(x)$ at $x=0$ is called Maclaurin Series

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} (x-0)^n = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$$

$$\text{Maclaurin Series of } f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$$

Ex: Find the Taylor series of the following function at the center $x = a$.

a) $f(x) = \frac{1}{x}$ at $a = 2$.

Taylor Series of $f(x)$ at $x = a$.

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n$$

calculate $f^{(n)}(a) = ??$ for $n = 0, 1, \dots$

Maclaurin Series of $f(x)$

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

calculate $f^{(n)}(0) = ??$ for $n = 0, 1, \dots$



$f(x) = \sin(x)$ at $a = \frac{\pi}{3}$

$f(x) = \cos x$, $a = \frac{2\pi}{3}$

$$f(x) = \sin x = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n = \sum_{n=0}^{\infty} \frac{f^{(n)}(\frac{\pi}{3})}{n!} (x - \frac{\pi}{3})^n$$

Need to calculate $f^{(n)}(\frac{\pi}{3}) = ??$ for $n = 0, 1, 2, \dots$

$n=0 \Rightarrow f(\frac{\pi}{3}) = \sin(\frac{\pi}{3}) = \frac{\sqrt{3}}{2}$

$n=1 \Rightarrow f'(\frac{\pi}{3}) = \cos(\frac{\pi}{3}) = \frac{1}{2}$

$n=2 \Rightarrow f''(\frac{\pi}{3}) = -\sin(\frac{\pi}{3}) = -\frac{\sqrt{3}}{2}$

$n=3 \Rightarrow f'''(\frac{\pi}{3}) = -\cos(\frac{\pi}{3}) = -\frac{1}{2}$

$n=4 \Rightarrow f^{(4)}(\frac{\pi}{3}) = \sin(\frac{\pi}{3}) = \frac{\sqrt{3}}{2}$

$$f(x) = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot \frac{\sqrt{3}}{2}}{(2n)!} (x - \frac{\pi}{3})^{2n}$$

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

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

Ex: Find Maclaurin series of the following functions:

a) $f(x) = e^x = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = 1$ } Calculate: $f^{(n)}(0) = ??$
for $n = 0, 1, 2, \dots$

$$\left. \begin{array}{l} n=0 \Rightarrow f(0) = e^0 = 1 \\ n=1 \Rightarrow f'(0) = e^0 = 1 \\ n=2 \Rightarrow f''(0) = e^0 = 1 \\ \vdots \\ n=n \Rightarrow f^{(n)}(0) = e^0 = 1 \end{array} \right\} f(x) = e^x = \sum_{n=0}^{\infty} \frac{1}{n!} x^n = \sum_{n=0}^{\infty} \frac{x^n}{n!} \quad \left(\text{Note: } \sum x^n = \frac{1}{1-x} \right)$$

b) $f(x) = \cos(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$ } Calculate $f^{(n)}(0) = ??$
for $n = 0, 1, 2, 3, \dots$

$$\left. \begin{array}{l} n=0 \Rightarrow f(0) = \cos(0) = 1 \\ n=1 \Rightarrow f'(0) = -\sin(0) = 0 \\ n=2 \Rightarrow f''(0) = -\cos(0) = -1 \\ n=3 \Rightarrow f'''(0) = \sin(0) = 0 \\ n=4 \Rightarrow f^{(4)}(0) = \cos(0) = 1 \\ \vdots \end{array} \right\} f(x) = \cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n}$$

$$= 1 - \frac{1}{2!} x^2 + \frac{1}{4!} x^4 - \frac{1}{6!} x^6 + \frac{1}{8!} x^8 - \dots$$

c) $f(x) = \sin(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$ } Calculate $f^{(n)}(0) = ?$ for $n=0, 1, 2, 3, \dots$

$n=0 \Rightarrow f(0) = \sin(0) = 0$
 $n=1 \Rightarrow f'(0) = \cos(0) = 1$
 $n=2 \Rightarrow f''(0) = -\sin(0) = 0$
 $n=3 \Rightarrow f^{(3)}(0) = -\cos(0) = -1$
 $n=4 \Rightarrow f^{(4)}(0) = \sin(0) = 0$

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

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

$n=0 \quad n=1 \quad n=2$

Normally, we only interest at Taylor series up to certain degree n . So we $f(x) = T_n(x) + R_n(x)$, where $R_n(x)$ is the remainder (error) $R_n(x) = |f(x) - T_n(x)|$

Taylor's Theorem: If f is differentiable through order $n+1$ in an open interval I containing a , then for each x in I , there exists a number c between x and a such that

$$f(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \frac{f'''(a)}{3!}(x-a)^3 + \dots + \frac{f^{(n)}(a)}{n!}(x-a)^n + R_n(x)$$

Where $R_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!}(x-a)^{n+1}$ where $|f^{(n+1)}(c)|$ is max.

Taylor's Inequality: If $|f^{(n+1)}(x)| \leq M$ for $|x-a| \leq d$, then the remainder $R_n(x)$ of the Taylor series satisfies the inequality $|R_n(x)| \leq \frac{M}{(n+1)!} |x-a|^{n+1}$ for $|x-a| \leq d$

Note: $\lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0$ for any real number x .

Must know:

- $\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$
- $\tan^{-1}(x) = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot x^{2n+1}}{2n+1}$
- $e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$
- $\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n}$
- $\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} x^{2n+1}$

Center $a=0$.

$$\frac{1}{n!} (2n+1)!$$

Ex: Find the Maclaurin series of the function $f(x) = \sin x$. Show that this series converges to $\sin x$ for all real x .

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

$$\text{Ratio-Test } L = \lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-1)^{n+1} x^{2(n+1)+1}}{(2(n+1)+1)!} \cdot \frac{(2n+1)!}{(-1)^n x^{2n+1}} \right|$$

$$= \lim_{n \rightarrow \infty} \left| \frac{x^2 (2n+1)!}{(2n+3)!} \right| = |x^2| \lim_{n \rightarrow \infty} \left(\frac{(2n+1)!}{(2n+3)(2n+2)(2n+1)!} \right)$$

$$= |x^2| \cdot \lim_{n \rightarrow \infty} \frac{1}{(2n+3)(2n+2)} = 0 \text{ for all } x$$

$$\text{IOC: } (-\infty, \infty)$$



Ex: Find the Maclaurin series of the following functions:

a) $f(x) = x^3 \cos(7x^2) = x^3 \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!} (7x^2)^{2n} = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot 7^{2n} \cdot x^{4n+3}}{(2n)!}$

b) $f(x) = \frac{x^4}{e^{5x^3}} = x^4 \cdot e^{-5x^3} = x^4 \cdot \sum_{n=0}^{\infty} \frac{(-5x^3)^n}{n!}$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n \cdot 5^n \cdot x^{3n+4}}{n!}$$

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

$$c) \quad f(x) = \frac{\sin(3x^3)}{3x^2} = \frac{1}{\cancel{3x^2}} \sum_{n=1}^{\infty} \frac{(-1)^n}{(2n+1)!} (3x^3)^{2n+1}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \cdot 3^{2n+1-1} \cdot x^{6n+3-2}$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n \cdot 3^{2n} \cdot x^{6n+1}}{(2n+1)!}$$

$$d) \quad f(x) = x^5 \tan^{-1}(2x^3)$$

$$\left(\tan^{-1} x = \sum_{n=0}^{\infty} \frac{(-1)^n}{2n+1} \cdot x^{2n+1} \right)$$

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

$$= \sum_{n=0}^{\infty} \frac{(-1)^n \cdot 2^{2n+1} \cdot x^{6n+3+5}}{2n+1} = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot 2^{2n+1} \cdot x^{6n+8}}{2n+1}$$

Ex: Using Maclaurin series to evaluate the following:

$$a) \quad \boxed{\sum_{n=0}^{\infty} \frac{(-1)^n \pi^{2n+1}}{(2n+1)! 2^{2n+1}}} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \cdot \frac{\pi^{2n+1}}{2^{2n+1}} = \sin\left(\frac{\pi}{2}\right)$$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \left(\frac{\pi}{2}\right)^{2n+1} = \sin \frac{\pi}{2} = 1.$$

Note: $\sum \frac{1}{(2n)!} \dots \rightarrow \cos x$

$\sum \frac{1}{(2n+1)!} \dots \rightarrow \sin x$

$\sum \frac{1}{n!} \dots \rightarrow e^x$

$\sum \frac{1}{2n+1} \dots \rightarrow \tan^{-1} x$

b)
$$\sum_{n=0}^{\infty} \frac{(-1)^n \pi^{2n+1}}{(2n)! 9^n} = \sum_{n=0}^{\infty} \frac{(-1)^n \pi^{2n}}{(2n)!} \cdot \pi = \cos(\pi/3) \cdot \pi = \pi \cos \frac{\pi}{3} = \boxed{\frac{\pi}{2}}$$

c)
$$\sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \frac{2^n}{3^{n-1}} = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot 2^n}{n! \cdot 3^n \cdot 3^{-1}} = 3 \sum_{n=0}^{\infty} \frac{\left(-\frac{2}{3}\right)^n}{n!} = 3 \cdot e^{-2/3} = \sqrt[3]{\frac{3}{e^2}}$$

d) $\sum_{n=0}^{\infty} \frac{(-1)^n (3)^{n/2}}{(2n+1)} = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)} \cdot \overset{2n+1}{\textcircled{\times}} = \tan^{-1}(x)$

$$\begin{aligned} 3^{\frac{n}{2}} &= x^{\frac{2n+1}{2}} \\ (3^{\frac{1}{2}})^n &= (\sqrt{3})^n = (\sqrt{3})^{\frac{2n}{2}} = ((\sqrt{3})^{\frac{1}{2}})^{2n} = (4\sqrt{3})^{2n+1-1} = (4\sqrt{3})^{2n+1} \cdot (\sqrt{3})^{-1} \end{aligned}$$

$$\sum_{n=0}^{\infty} \frac{(-1)^n \cdot (\sqrt[4]{3})^{2n+1} \cdot (\sqrt[4]{3})}{2n+1} = \frac{1}{\sqrt[4]{3}} \sum_{n=0}^{\infty} \frac{(-1)^n \cdot (\sqrt[4]{3})^{2n+1}}{2n+1}$$

$$= \left[\frac{1}{\sqrt[4]{3}} \tan^{-1}(\sqrt[4]{3}) \right]$$

N3

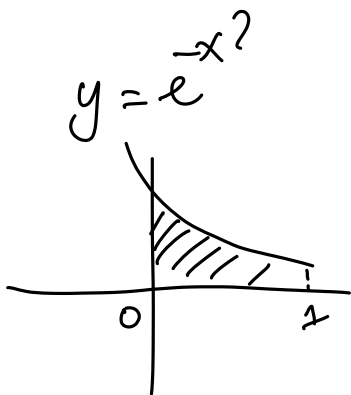
Ex: a) Evaluate $\int e^{-x^2} dx$ as an infinite series.

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

Sol: $\int e^{-x^2} dx = \int \sum_{n=0}^{\infty} \frac{(-x^2)^n}{n!} dx = \int \sum_{n=0}^{\infty} \frac{(-1)^n \cdot x^{2n}}{n!} dx$

$$= \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \int x^{2n} dx = \left[\sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \cdot \frac{x^{2n+1}}{2n+1} \right] + C$$

b) Evaluate $\int_0^1 e^{-x^2} dx$ correct to within an error of 0.001.



$$\int_0^1 e^{-x^2} dx = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} \cdot \frac{x^{2n+1}}{2n+1} \Big|_0^1$$

$$\Rightarrow \sum_{n=0}^{\infty} \frac{(-1)^n}{n! (2n+1)} \equiv a_n$$

for A.L.T. Error = $|R_n| \leq |a_{n+1}| = \left| \frac{(-1)^{n+1}}{(n+1)! (2(n+1)+1)} \right|$

$$\Rightarrow \left| \frac{1}{(n+1)! (2n+3)} \right| < 0.001$$

Trial & error: $n=3 \Rightarrow \frac{1}{4! (7)} = \frac{1}{24(7)} = 0.0046 > 0.001$

$n=4 \Rightarrow \frac{1}{5! (9)} = \frac{1}{(120)(9)} = 0.0007 < 0.001$

$$\int_0^1 e^{-x^2} dx \approx \sum_{n=0}^4 \frac{(-1)^n}{n! (2n+1)} = 1 - \frac{1}{2} + \frac{1}{12} - \frac{1}{42} + \frac{1}{216} \approx 0.73$$

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

Ex: Use power series to evaluate the following integrals:

a) $\int \frac{x^2}{3+5x^{15}} dx = \int \frac{x^2}{3} \cdot \frac{1}{1 - (-\frac{5}{3}x^{15})} dx = \frac{1}{3} \int x^2 \sum_{n=0}^{\infty} \left(-\frac{5}{3}x^{15}\right)^n dx$

$\sum_{n=0}^{\infty} \frac{(-1)^n \cdot 5^n}{3^n} \int x^{15n+2} dx = \sum_{n=0}^{\infty} \frac{(-1)^n \cdot 5^n}{3^n} \cdot \frac{x^{15n+3}}{15n+3} + C$

b) $\int x^2 \sin(x^{17}) dx = \int x^2 \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} (x^{17})^{2n+1} dx$

$= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \int x^{34n+17+2} dx$

$= \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!} \cdot \frac{x^{34n+20}}{34n+20} + C$

c) $\int x^e e^{\sqrt{x}} dx = \int x^e \sum_{n=0}^{\infty} \frac{(\sqrt{x})^n}{n!} dx = \sum_{n=0}^{\infty} \frac{1}{n!} \int x^{\frac{n}{2}+e} dx$

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

Multiplication and Division of Power Series:

Ex: Find the first three nonzero terms in the Maclaurin series for

a) $f(x) = e^x \sin x$

b) $f(x) = \tan x$

Note: A famous Euler's formula (Euler identity)

Prove the Euler's formula: $e^{i\theta} = \cos \theta + i \sin \theta$