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Day 2 Notes: Taylor Theorem

Remainder of a Taylor Polynomial

If $f(x)$ is approximated by a Taylor polynomial $P_n(x)$, then

$$f(x) = P_n(x) + R_n(x)$$

↑ ↑ ↑
 exact approx. remainder

Therefore, the error in the approximation $P_n(x)$ is

$$\text{Error} = |R_n(x)| = |f(x) - P_n(x)|$$

TAYLOR'S THEOREM

If f has n derivatives in an interval containing $x = c$, then for each x in that interval, there is a number z , between x and c , such that

$$R_n(x) = \frac{f^{(n+1)}(z)}{(n+1)!} (x-c)^{n+1} \quad \leftarrow \text{Lagrange form of remainder}$$

max value
on $[c, x]$

Note: If $\text{Error} = |R_n(x)|$, then all we need is the **maximum value** of $f^{(n+1)}(z)$ on the interval from x to c . **We don't actually have to find the value of z !**

Example 1: Use Taylor's Theorem to obtain an upper bound for the error of the approximation. Then calculate the exact value of the error.

$P_5(x)$
 $c=0$

$$e \approx 1 + 1 + \frac{1^2}{2!} + \frac{1^3}{3!} + \frac{1^4}{4!} + \frac{1^5}{5!}$$

Taylor polynomial of degree 5
w/ 1 plugged in w/ $c=0$

$f(x) = e^x$ $f(1)$

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

$$R_5(x) = \frac{f^{(6)}(z)}{6!} (x)^6$$

max on $[c, x] = [0, 1]$
 e^1

$$R_5(x) = \frac{e^1}{6!} (1)^6 = \frac{e}{720} = 0.00378$$

$R_5(x) \leq 0.00378$

Exact error:

$$e^1 = 2.718281828$$

$$1 + 1 + \frac{1^2}{2!} + \frac{1^3}{3!} + \frac{1^4}{4!} + \frac{1^5}{5!}$$

$$= 2.716666667$$

$$2.718281828 - 2.716666667 = 0.001615161$$

Example 2: Determine the degree of the Maclaurin polynomial required for the error in the approximation of the function $\sin(0.75)$ to be less than 0.001.

$$f(x) = \sin x$$

$$R_n(x) \leq \frac{f^{(n+1)}(z)}{(n+1)!} (0.3)^{n+1}$$

max = 1

$$\frac{1}{(n+1)!} (0.3)^{n+1} < 0.001$$

$$\underline{n=1} \quad \frac{1}{(1+1)!} (0.3)^{1+1} = 0.045$$

$$\underline{n=3} \quad \frac{1}{(3+1)!} (0.3)^{3+1} = .0003375$$

$$\underline{n=2} \quad \frac{1}{(2+1)!} (0.3)^{2+1} = .0045$$

$$\boxed{n=3}$$

Example 3: Given $f(x) = \cos x$.

a) Write a 4th degree Taylor polynomial for $f(x)$ about $x=0$.

$$f(x) = \cos x \rightarrow \cos(0) = \textcircled{1}$$

$$f'(x) = -\sin x \rightarrow -\sin(0) = \textcircled{0}$$

$$f''(x) = -\cos x \rightarrow -\cos(0) = \textcircled{-1}$$

$$f'''(x) = \sin x \rightarrow \sin(0) = \textcircled{0}$$

$$f^{(4)}(x) = \cos x \rightarrow \cos(0) = \textcircled{1}$$

$$P_4(x) = 1 + \cancel{0x} + \frac{-1x^2}{2!} + \frac{0x^3}{3!} + \frac{1x^4}{4!}$$

$$\boxed{P_4(x) = 1 - \frac{1}{2}x^2 + \frac{1}{24}x^4}$$

b) Use the polynomial you found in part (a) to approximate the value of $\cos(0.2)$.

$$\cos(0.2) = 1 - \frac{1}{2}(0.2)^2 + \frac{1}{24}(0.2)^4 = \boxed{0.98006666667}$$

c) Use Taylor's Theorem to estimate the maximum error in your approximation.

$$R_4(x) = \frac{f^{(5)}(z)}{5!} (x-0)^5$$

max on $[c, x] = [0, 0.2] = 1$

$$= \frac{1}{5!} (0.2)^5 = 2.667 \times 10^{-6}$$

$$\boxed{R_4(x) \leq 2.667 \times 10^{-6}}$$